



COUNTY OF LOS ANGELES  
TREASURER AND TAX COLLECTOR



**MARK J. SALADINO**  
TREASURER AND TAX COLLECTOR


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437 KENNETH HAHN HALL OF ADMINISTRATION  
LOS ANGELES, CA 90012

July 26, 2007

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TO: Supervisor Zev Yaroslavsky, Chairman  
Supervisor Gloria Molina  
Supervisor Yvonne B. Burke  
Supervisor Don Knabe  
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino  
Treasurer and Tax Collector 

**SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF JUNE 2007**

The attached Report of Investments for the month of June 2007 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on April 10, 2007.

All investments made during the month of June 2007 were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:  
EBG:rkW

Attachment

c: Chief Executive Officer  
Executive Officer, Board of Supervisors  
County Counsel  
Auditor-Controller

## TREASURER AND TAX COLLECTOR REPORT OF INVESTMENTS FOR JUNE 2007

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

### GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

### ATTACHMENTS

- I. Definitions of Securities
  - Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report
  - Detail report of transactions, if any, which deviate from the Treasurer's investment policy.
- III. Performance Report
  - Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart
  - Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month
  - Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JUNE 2007

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JUNE 2007

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JUNE 30, 2007**

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/07		
At Cost	\$ 17,959,883,179	\$ 1,904,141,996
At Market	\$ 17,928,785,830	\$ 1,903,614,543
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.48%	11.45%
United States Government and Agency Obligations	48.38%	35.16%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.13%	4.09%
Municipal Obligations	0.17%	0.28%
Corporate and Deposit Notes	3.78%	1.83%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.06%	47.19%
1-60 days	45.25%	16.71%
61 days-1 year	15.31%	56.03%
Over 1 year	39.44%	27.26%
Weighted Average Days to Maturity	543	

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2007

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 06/30/07	\$ 17,959,883,179
Market Value at 06/30/07	\$ 17,928,785,830
Average Daily Balance	\$ 18,826,617,924
Gains and Losses:	
For the Month	\$ 72,737
For the Past 12 Months	\$ 453,776
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 83,651,229
Earnings for the Past 12 Months	\$ 927,302,097
Earnings Rate for the Month	5.41%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF JUNE 30, 2007

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 63,129,342.27
Bank of the West - Concentration	\$ 175,501.55
Citi Bank - Concentration	\$ -
Union - Concentration	\$ 1,475,554.62
Wells Fargo - Concentration	<u>\$ 5,258,512.24</u>
Total Ledger Balance for all Banks	<u><u>\$ 70,038,910.68</u></u>

**TREASURER'S ACTIVITY FOR JUNE 2007  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD**

**SCHEDULE D**

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

**Summary of Activity for June 2007**

Total Deposits	\$ 2,479,609,566.64
Total Disbursements	\$ 4,290,023,482.82
Discretionary Funds Liquidity Withdrawal Ratio As of June 30, 2007	1.40

**Six-Month Cash Availability Projection:**

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
July	\$7,101,920,000.00	\$3,669,000,000.00	\$4,973,600,000.00	\$ 5,797,320,000.00
August	\$1,032,670,000.00	\$3,436,100,000.00	\$3,576,700,000.00	\$ 6,689,390,000.00
September	\$ 344,365,000.00	\$2,936,600,000.00	\$3,096,100,000.00	\$ 6,874,255,000.00
October	\$ 208,835,000.00	\$4,744,950,000.00	\$4,258,950,000.00	\$ 7,569,090,000.00
November	\$ 114,320,000.00	\$4,611,000,000.00	\$3,660,200,000.00	\$ 8,634,210,000.00
December	\$ 201,325,000.00	\$7,245,000,000.00	\$4,989,050,000.00	\$11,091,485,000.00



## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 1.5 years.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$1.00 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

## Definitions of Securities

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INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest- bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2007  
COMPLIANCE REPORT

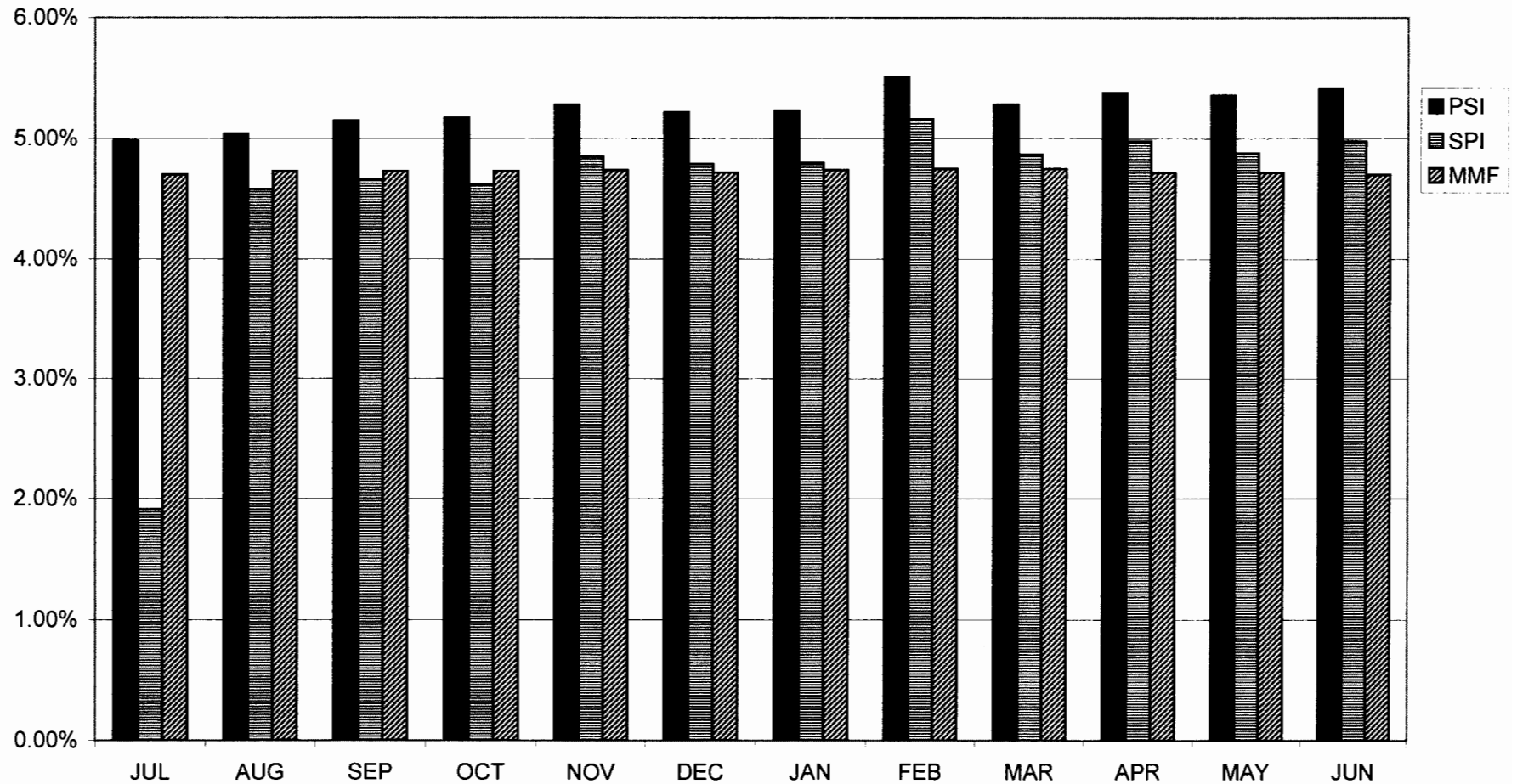
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of June 2007

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 06/30/07  
 ATTACHMENT III

	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
<u>DAY</u>	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	19,543,668,122.10	1,965,125,365.97
2	19,543,668,122.10	1,965,125,365.97
3	19,543,668,122.10	1,965,125,365.97
4	19,430,937,908.61	1,965,123,192.38
5	19,096,542,040.55	1,965,123,192.38
6	19,052,054,180.90	1,965,123,192.38
7	18,992,616,325.34	1,965,122,345.48
8	19,024,869,451.73	1,965,122,345.48
9	19,024,869,451.73	1,965,122,345.48
10	19,024,869,451.73	1,965,122,345.48
11	18,985,644,347.56	1,965,122,345.48
12	18,959,878,195.53	1,965,122,345.48
13	18,940,434,223.63	1,965,122,345.48
14	18,891,196,905.99	1,951,128,789.76
15	18,720,197,882.31	1,946,128,417.65
16	18,720,197,882.31	1,946,128,417.65
17	18,720,197,882.31	1,946,128,417.65
18	18,641,960,965.92	1,945,085,133.40
19	18,696,544,293.58	1,945,085,133.40
20	18,560,974,711.51	1,945,085,133.40
21	18,555,564,066.39	1,945,085,133.40
22	18,563,313,013.16	1,945,085,133.40
23	18,563,313,013.16	1,945,085,133.40
24	18,563,313,013.16	1,945,085,133.40
25	18,472,210,684.57	1,965,083,133.40
26	18,538,345,941.03	1,965,083,133.40
27	18,701,564,647.18	1,933,685,299.89
28	18,815,463,524.68	1,933,685,299.89
29	17,950,576,173.51	1,933,685,299.89
30	17,959,883,179.22	1,904,141,996.33
<b>AVG</b>	<b><u>18,826,617,924.12</u></b>	<b><u>1,952,902,541.09</u></b>

**LOS ANGELES COUNTY TREASURER  
EARNINGS RATE ON INVESTMENTS  
FISCAL YEAR 2006-07  
ATTACHMENT IV**



Source: Money Fund Report as of June 30, 2007.

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 06/30/07 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$66,080,771	\$7,529,789
Gains (Losses) on Sales of Non-Trading Securities.	72,737	7,296
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	17,497,721	456,808
Prior Accrual Adjustment	0	0
	<hr/>	<hr/>
Total Revenues	\$83,651,229	\$7,993,893
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	25,000
	<hr/>	<hr/>
	\$0	\$25,000
	<hr/>	<hr/>
NET INCOME	\$83,651,229	\$7,968,893
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\*Estimated and later adjusted.

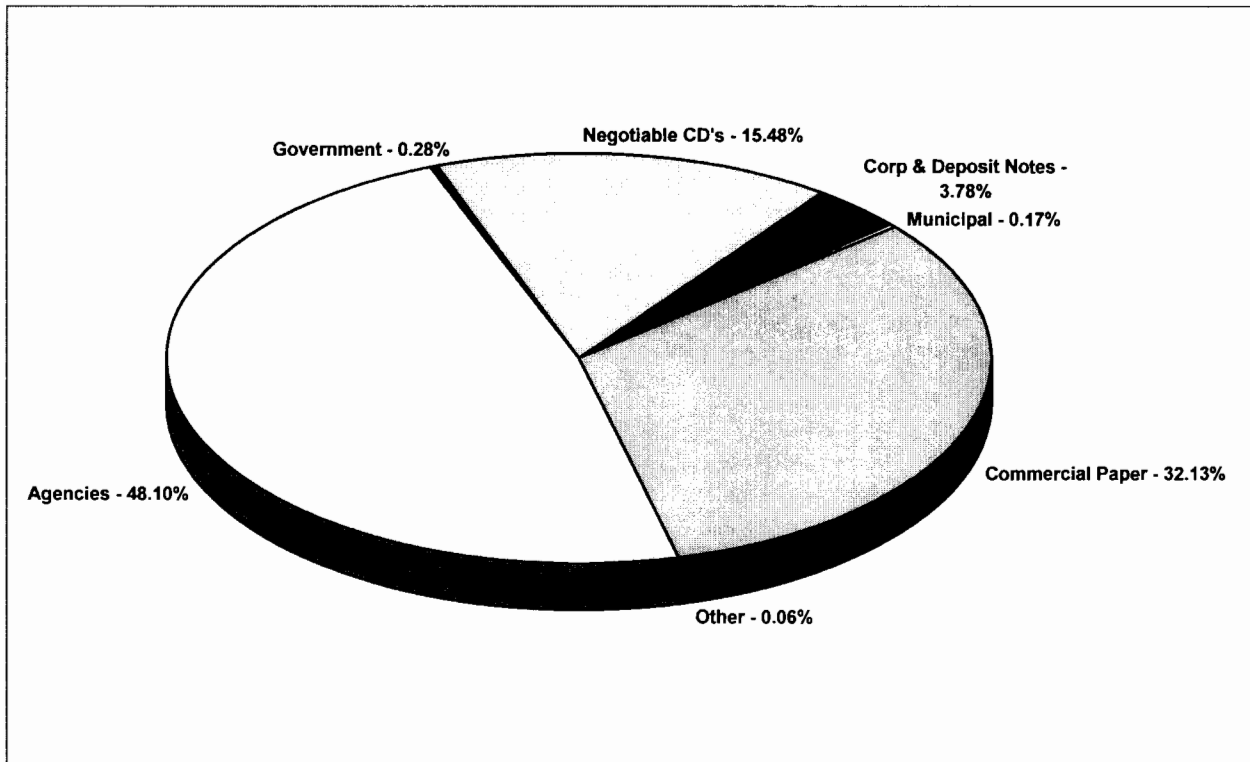
Los Angeles County Treasurer  
Non-Trading Composition  
As of June 30, 2007  
Attachment VI









NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	53.39%	
Los Angeles County and Related Entities	37.79%	
Consolidated Sanitation Districts		4.54%
Metropolitan Transportation Authority		1.31%
Miscellaneous Agencies Pooled Investments		1.51%
South Coast Air Quality Management District		1.43%
Miscellaneous		<u>0.03%</u>
Total	<u>91.18%</u>	<u>8.82%</u>



**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF JUNE 2007  
ATTACHMENT VII**



	In Thousands
 Negotiable CD's	\$ 2,779,781
 Corp & Deposit Notes	680,043
 Municipal	30,000
 Commercial Paper	5,769,894
 Repurchase Agreement	-
 Agencies	8,639,653
 Other	10,624
 Government	49,888
Total	<u>\$ 17,959,883</u>

*Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.*

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period June 1, 2007 to June 30, 2007  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	06-13-07	72892	WELLS FARGO BK NA BK NOTE	5.28000	07-13-07	50,000,000.00	50,000,000.00	0.00	BNY	WFI
	<b>BNOT Total</b>						<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	CPD	06-01-07	72772	CRC FUNDING LLC CP	5.26000	07-19-07	40,000,000.00	39,719,466.67	0.00	BNY	MLCO
NTRD	CPD	06-04-07	72789	VARIABLE FUNDING CAP CO LLC CP	5.26000	07-03-07	50,000,000.00	49,788,138.89	0.00	BNY	LEHMAN
NTRD	CPD	06-05-07	72801	CRC FUNDING LLC CP	5.25000	06-06-07	45,000,000.00	44,993,437.50	0.00	BNY	CITGM
NTRD	CPD	06-06-07	72808	FALCON ASSET SEC CORP CP	5.25500	07-19-07	50,000,000.00	49,686,159.72	0.00	BNY	RBCDR
NTRD	CPD	06-07-07	72817	SHEFFIELD RECEIVABLES CORP CP	5.26000	07-09-07	40,000,000.00	39,812,977.78	0.00	BNY	INGF
NTRD	CPD	06-08-07	72837	CITIGROUP FUNDING INC CP	5.23000	06-21-07	30,000,000.00	29,943,341.67	0.00	BNY	CITGM
NTRD	CPD	06-08-07	72838	CRC FUNDING LLC CP	5.25000	06-11-07	50,000,000.00	49,978,125.00	0.00	BNY	CITGM
NTRD	CPD	06-08-07	72839	CRC FUNDING LLC CP	5.25000	06-11-07	25,000,000.00	24,989,062.50	0.00	BNY	CITGM
NTRD	CPD	06-11-07	72849	SHEFFIELD RECEIVABLES CORP CP	5.26000	07-09-07	25,000,000.00	24,897,722.22	0.00	BNY	INGF
NTRD	CPD	06-11-07	72850	SHEFFIELD RECEIVABLES CORP CP	5.27000	06-29-07	46,364,000.00	46,241,830.86	0.00	BNY	BCI
NTRD	CPD	06-11-07	72863	CRC FUNDING LLC CP	5.25000	06-12-07	50,000,000.00	49,992,708.33	0.00	BNY	JPM
NTRD	CPD	06-11-07	72864	CRC FUNDING LLC CP	5.25000	06-12-07	50,000,000.00	49,992,708.33	0.00	BNY	JPM
NTRD	CPD	06-11-07	72865	VARIABLE FUNDING CAP CO LLC CP	5.26000	07-06-07	35,000,000.00	34,872,152.78	0.00	BNY	LOOP
NTRD	CPD	06-12-07	72875	SHEFFIELD RECEIVABLES CORP CP	5.27000	06-22-07	50,000,000.00	49,926,805.56	0.00	BNY	GS
NTRD	CPD	06-12-07	72876	SHEFFIELD RECEIVABLES CORP CP	5.27000	06-19-07	50,000,000.00	49,948,763.89	0.00	BNY	BCI
NTRD	CPD	06-12-07	72877	PARK AVE RECEIVABLES CO LLC CP	5.27000	07-12-07	50,000,000.00	49,780,416.67	0.00	BNY	JPM
NTRD	CPD	06-13-07	72893	CITIGROUP FUNDING INC CP	5.25000	06-21-07	30,000,000.00	29,965,000.00	0.00	BNY	CITGM
NTRD	CPD	06-13-07	72894	JP MORGAN CHASE & CO CP	5.26000	06-29-07	50,000,000.00	49,883,111.11	0.00	BNY	JPM
NTRD	CPD	06-13-07	72895	SHEFFIELD RECEIVABLES CORP CP	5.27500	07-10-07	50,000,000.00	49,802,187.50	0.00	BNY	BCI
NTRD	CPD	06-13-07	72896	VARIABLE FUNDING CAP CO LLC CP	5.26000	06-25-07	50,000,000.00	49,912,333.33	0.00	BNY	MS
NTRD	CPD	06-13-07	72912	CITIGROUP FUNDING INC CP	5.26000	06-26-07	1,673,000.00	1,669,822.23	0.00	BNY	CITGM
NTRD	CPD	06-14-07	72913	JUPITER SECURITIZATION CORP CP	5.27000	07-11-07	50,000,000.00	49,802,375.00	0.00	BNY	LOOP
NTRD	CPD	06-14-07	72914	JUPITER SECURITIZATION CORP CP	5.27000	07-11-07	1,212,000.00	1,207,209.57	0.00	BNY	LOOP
NTRD	CPD	06-14-07	72915	SHEFFIELD RECEIVABLES CORP CP	5.28000	07-13-07	50,000,000.00	49,787,333.33	0.00	BNY	CITGM
NTRD	CPD	06-14-07	72916	PARK AVE RECEIVABLES CO LLC CP	5.28000	07-16-07	50,000,000.00	49,765,333.33	0.00	BNY	JPM
NTRD	CPD	06-14-07	72929	JP MORGAN CHASE & CO CP	5.27000	06-15-07	50,000,000.00	49,992,680.56	0.00	BNY	JPM
NTRD	CPD	06-14-07	72930	JP MORGAN CHASE & CO CP	5.27000	06-15-07	30,000,000.00	29,995,608.33	0.00	BNY	JPM
NTRD	CPD	06-15-07	72934	FALCON ASSET SEC CORP CP	5.30000	07-16-07	50,000,000.00	49,771,805.56	0.00	BNY	CITGM
NTRD	CPD	06-15-07	72937	JUPITER SECURITIZATION CORP CP	5.30000	06-19-07	25,000,000.00	24,985,277.78	0.00	BNY	JPM
NTRD	CPD	06-15-07	72950	SHEFFIELD RECEIVABLES CORP CP	5.31000	06-18-07	50,000,000.00	49,977,875.00	0.00	BNY	GECC
NTRD	CPD	06-15-07	72951	SHEFFIELD RECEIVABLES CORP CP	5.31000	06-18-07	50,000,000.00	49,977,875.00	0.00	BNY	BCI
NTRD	CPD	06-15-07	72952	SHEFFIELD RECEIVABLES CORP CP	5.31000	06-18-07	8,125,000.00	8,121,404.69	0.00	BNY	BCI
NTRD	CPD	06-15-07	72954	ING AMERICA INS HLDGS INC CP	5.27000	06-27-07	30,000,000.00	29,947,300.00	0.00	BNY	INGF
NTRD	CPD	06-18-07	72965	PARK AVE RECEIVABLES CO LLC CP	5.27000	06-26-07	15,798,000.00	15,779,498.79	0.00	BNY	JPM
NTRD	CPD	06-18-07	72966	SHEFFIELD RECEIVABLES CORP CP	5.27000	06-28-07	50,000,000.00	49,926,805.56	0.00	BNY	CITGM
NTRD	CPD	06-18-07	72967	ING AMERICA INS HLDGS INC CP	5.27000	06-27-07	20,000,000.00	19,973,650.00	0.00	BNY	INGF
NTRD	CPD	06-18-07	72982	CRC FUNDING LLC CP	5.26000	07-06-07	31,500,000.00	31,417,155.00	0.00	BNY	CITGM
NTRD	CPD	06-19-07	72985	JUPITER SECURITIZATION CORP CP	5.26000	06-28-07	34,972,000.00	34,926,011.82	0.00	BNY	JPM

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NTRD	CPD	06-19-07	72986	PARK AVE RECEIVABLES CO LLC CP	5.26000	06-29-07	50,000,000.00	49,926,944.44	0.00	BNY	JPM
NTRD	CPD	06-19-07	72989	JUPITER SECURITIZATION CORP CP	5.27000	07-20-07	35,000,000.00	34,841,168.06	0.00	BNY	LOOP
NTRD	CPD	06-20-07	73004	VARIABLE FUNDING CAP CO LLC CP	5.27500	07-09-07	50,000,000.00	49,860,798.61	0.00	BNY	MS
NTRD	CPD	06-20-07	73005	VARIABLE FUNDING CAP CO LLC CP	5.28000	07-02-07	50,000,000.00	49,912,000.00	0.00	BNY	LEHMAN
NTRD	CPD	06-20-07	73006	FALCON ASSET SEC CORP CP	5.28000	07-20-07	50,000,000.00	49,780,000.00	0.00	BNY	MLCO
NTRD	CPD	06-20-07	73007	JUPITER SECURITIZATION CORP CP	5.28000	07-17-07	50,000,000.00	49,802,000.00	0.00	BNY	JPM
NTRD	CPD	06-20-07	73009	FALCON ASSET SEC CORP CP	5.27000	07-20-07	40,000,000.00	39,824,333.33	0.00	BNY	LOOP
NTRD	CPD	06-21-07	73024	BEAR STEARNS CO INC CP	5.25000	07-13-07	50,000,000.00	49,839,583.33	0.00	BNY	BEAR
NTRD	CPD	06-21-07	73025	SHEFFIELD RECEIVABLES CORP CP	5.28000	07-13-07	50,000,000.00	49,838,666.67	0.00	BNY	CITGM
NTRD	CPD	06-21-07	73026	FALCON ASSET SEC CORP CP	5.28000	07-18-07	50,000,000.00	49,802,000.00	0.00	BNY	JPM
NTRD	CPD	06-21-07	73029	ING AMERICA INS HLDGS INC CP	5.27000	06-25-07	30,000,000.00	29,982,433.33	0.00	BNY	INGF
NTRD	CPD	06-21-07	73030	CRC FUNDING LLC CP	5.25000	06-22-07	50,000,000.00	49,992,708.33	0.00	BNY	CITGM
NTRD	CPD	06-22-07	73044	SHEFFIELD RECEIVABLES CORP CP	5.29000	07-11-07	50,000,000.00	49,860,402.78	0.00	BNY	BCI
NTRD	CPD	06-22-07	73046	FALCON ASSET SEC CORP CP	5.28000	07-23-07	50,000,000.00	49,772,666.67	0.00	BNY	LOOP
NTRD	CPD	06-22-07	73047	FALCON ASSET SEC CORP CP	5.29000	07-17-07	50,000,000.00	49,816,319.44	0.00	BNY	CITGM
NTRD	CPD	06-22-07	73048	BEAR STEARNS CO INC CP	5.26000	07-16-07	50,000,000.00	49,824,666.67	0.00	BNY	BEAR
NTRD	CPD	06-22-07	73049	SHEFFIELD RECEIVABLES CORP CP	5.30000	07-05-07	50,000,000.00	49,904,305.56	0.00	BNY	MS
NTRD	CPD	06-22-07	73050	SHEFFIELD RECEIVABLES CORP CP	5.30000	07-05-07	2,488,000.00	2,483,238.24	0.00	BNY	MS
NTRD	CPD	06-22-07	73051	VARIABLE FUNDING CAP CO LLC CP	5.27000	07-09-07	50,000,000.00	49,875,569.44	0.00	BNY	MFR
NTRD	CPD	06-22-07	73052	VARIABLE FUNDING CAP CO LLC CP	5.28000	07-09-07	50,000,000.00	49,875,333.33	0.00	BNY	LEHMAN
NTRD	CPD	06-22-07	73054	PARK AVE RECEIVABLES CO LLC CP	5.28000	06-28-07	45,800,000.00	45,759,696.00	0.00	BNY	JPM
NTRD	CPD	06-25-07	73069	TULIP FUNDING CORP CP	5.29000	07-25-07	50,000,000.00	49,779,583.33	0.00	BNY	CITGM
NTRD	CPD	06-25-07	73070	TULIP FUNDING CORP CP	5.29000	07-25-07	50,000,000.00	49,779,583.33	0.00	BNY	CITGM
NTRD	CPD	06-25-07	73072	JUPITER SECURITIZATION CORP CP	5.28000	07-06-07	17,887,000.00	17,858,142.31	0.00	BNY	BA
NTRD	CPD	06-25-07	73073	CITIGROUP FUNDING INC CP	5.27000	07-03-07	50,000,000.00	49,941,444.44	0.00	BNY	CITGM
NTRD	CPD	06-25-07	73074	SHEFFIELD RECEIVABLES CORP CP	5.30000	07-13-07	50,000,000.00	49,867,500.00	0.00	BNY	BCI
NTRD	CPD	06-25-07	73075	BEAR STEARNS CO INC CP	5.27000	07-05-07	50,000,000.00	49,926,805.56	0.00	BNY	BEAR
NTRD	CPD	06-26-07	73096	SHEFFIELD RECEIVABLES CORP CP	5.32000	07-05-07	50,000,000.00	49,933,500.00	0.00	BNY	BCI
NTRD	CPD	06-26-07	73097	SHEFFIELD RECEIVABLES CORP CP	5.29000	06-27-07	50,000,000.00	49,992,652.78	0.00	BNY	BCI
NTRD	CPD	06-26-07	73098	SHEFFIELD RECEIVABLES CORP CP	5.29000	06-27-07	21,746,000.00	21,742,804.55	0.00	BNY	BCI
NTRD	CPD	06-26-07	73099	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-09-07	50,000,000.00	49,904,305.56	0.00	BNY	LEHMAN
NTRD	CPD	06-26-07	73100	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-05-07	50,000,000.00	49,933,750.00	0.00	BNY	LEHMAN
NTRD	CPD	06-26-07	73101	BEAR STEARNS CO INC CP	5.27000	07-03-07	50,000,000.00	49,948,763.89	0.00	BNY	BEAR
NTRD	CPD	06-26-07	73102	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-03-07	50,000,000.00	49,948,472.22	0.00	BNY	MS
NTRD	CPD	06-26-07	73105	FALCON ASSET SEC CORP CP	5.29000	06-27-07	40,000,000.00	39,994,122.22	0.00	BNY	JPM
NTRD	CPD	06-26-07	73107	JUPITER SECURITIZATION CORP CP	5.29000	07-11-07	12,000,000.00	11,973,550.00	0.00	BNY	BA
NTRD	CPD	06-27-07	73124	CITIGROUP FUNDING INC CP	5.28000	07-02-07	35,000,000.00	34,974,333.33	0.00	BNY	CITGM
NTRD	CPD	06-27-07	73126	SHEFFIELD RECEIVABLES CORP CP	5.34000	07-09-07	50,000,000.00	49,911,000.00	0.00	BNY	BCI
NTRD	CPD	06-27-07	73127	SHEFFIELD RECEIVABLES CORP CP	5.33000	07-10-07	50,000,000.00	49,903,763.89	0.00	BNY	LEHMAN
NTRD	CPD	06-27-07	73128	PARK AVE RECEIVABLES CO LLC CP	5.32000	07-12-07	30,000,000.00	29,933,500.00	0.00	BNY	JPM
NTRD	CPD	06-27-07	73129	JUPITER SECURITIZATION CORP CP	5.32000	07-12-07	50,000,000.00	49,889,166.67	0.00	BNY	JPM

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NTRD	CPD	06-27-07	73130	JUPITER SECURITIZATION CORP CP	5.32000	07-12-07	25,000,000.00	24,944,583.33	0.00	BNY	JPM
NTRD	CPD	06-27-07	73131	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-06-07	50,000,000.00	49,933,750.00	0.00	BNY	LEHMAN
NTRD	CPD	06-27-07	73133	CRC FUNDING LLC CP	5.31000	06-28-07	50,000,000.00	49,992,625.00	0.00	BNY	CITGM
NTRD	CPD	06-27-07	73134	CRC FUNDING LLC CP	5.31000	06-28-07	5,000,000.00	4,999,262.50	0.00	BNY	CITGM
NTRD	CPD	06-28-07	73151	VARIABLE FUNDING CAP CO LLC CP	5.32000	07-06-07	50,000,000.00	49,940,888.89	0.00	BNY	LEHMAN
NTRD	CPD	06-28-07	73152	SHEFFIELD RECEIVABLES CORP CP	5.35000	07-10-07	50,000,000.00	49,910,833.33	0.00	BNY	LEHMAN
NTRD	CPD	06-28-07	73153	JUPITER SEC CORP CP	5.35000	07-10-07	50,000,000.00	49,910,833.33	0.00	BNY	JPM
NTRD	CPD	06-28-07	73154	PARK AVE RECEIVABLES CO LLC CP	5.35000	07-12-07	37,560,000.00	37,481,854.33	0.00	BNY	JPM
NTRD	CPD	06-28-07	73155	CRC FUNDING LLC CP	5.31000	07-16-07	50,000,000.00	49,867,250.00	0.00	BNY	JPM
NTRD	CPD	06-28-07	73156	CRC FUNDING LLC CP	5.31000	07-16-07	25,000,000.00	24,933,625.00	0.00	BNY	JPM
NTRD	CPD	06-28-07	73157	JUPITER SEC CORP CP	5.30000	07-24-07	25,097,000.00	25,000,934.26	0.00	BNY	BA
NTRD	CPD	06-28-07	73158	SHEFFIELD RECEIVABLES CORP CP	5.35000	07-10-07	50,000,000.00	49,910,833.33	0.00	BNY	BCI
NTRD	CPD	06-28-07	73159	CITIGROUP FUNDING INC CP	5.28000	07-11-07	50,000,000.00	49,904,666.67	0.00	BNY	CITGM
NTRD	CPD	06-28-07	73161	CAFCO LLC CP	5.30000	07-16-07	50,000,000.00	49,867,500.00	0.00	BNY	LOOP
NTRD	CPD	06-28-07	73165	CRC FUNDING LLC CP	5.32000	07-16-07	20,300,000.00	20,246,002.00	0.00	BNY	CITGM
NTRD	CPD	06-29-07	73186	CRC FUNDING LLC CP	5.36000	07-02-07	50,000,000.00	49,977,666.67	0.00	BNY	CITGM
NTRD	CPD	06-29-07	73187	CRC FUNDING LLC CP	5.36000	07-02-07	50,000,000.00	49,977,666.67	0.00	BNY	CITGM
NTRD	CPD	06-29-07	73188	VARIABLE FUNDING CAP CO LLC CP	5.29000	07-12-07	50,000,000.00	49,904,486.11	0.00	BNY	MFR
NTRD	CPD	06-29-07	73189	VARIABLE FUNDING CAP CO LLC CP	5.35000	07-05-07	50,000,000.00	49,955,416.67	0.00	BNY	LEHMAN
NTRD	CPD	06-29-07	73190	PARK AVE RECEIVABLES CO LLC CP	5.35000	07-09-07	30,000,000.00	29,955,416.67	0.00	BNY	JPM
<b>CPD Total</b>							<b>4,092,522,000.00</b>	<b>4,083,479,144.93</b>	<b>0.00</b>		
NTRD	CPI	06-01-07	72774	PRUDENTIAL FUNDING LLC CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-01-07	72775	PRUDENTIAL FUNDING LLC CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-01-07	72776	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72777	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72778	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72779	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72784	GE CAPITAL CORP CP	5.26000	06-04-07	24,091,000.00	24,091,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72780	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72781	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72782	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-01-07	72783	GE CAPITAL CORP CP	5.26000	06-04-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72790	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72791	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72792	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72793	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72796	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72797	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72798	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72799	GE CAPITAL CORP CP	5.24000	06-05-07	36,546,000.00	36,546,000.00	0.00	BNY	GECC

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NTRD	CPI	06-04-07	72794	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-04-07	72795	GE CAPITAL CORP CP	5.24000	06-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-07	72802	GE CAPITAL CORP CP	5.23000	06-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-07	72803	GE CAPITAL CORP CP	5.23000	06-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-07	72804	GE CAPITAL CORP CP	5.23000	06-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-07	72805	GE CAPITAL CORP CP	5.23000	06-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-07	72806	GE CAPITAL CORP CP	5.23000	06-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-05-07	72807	GE CAPITAL CORP CP	5.23000	06-06-07	7,113,000.00	7,113,000.00	0.00	BNY	GECC
NTRD	CPI	06-06-07	72809	PRUDENTIAL FDG LLC CP	5.23000	06-07-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-06-07	72810	PRUDENTIAL FDG LLC CP	5.23000	06-07-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-06-07	72811	TOYOTA MOTOR CREDIT CORP CP	5.23000	06-14-07	40,000,000.00	40,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-06-07	72812	GE CAPITAL CORP CP	5.22000	06-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-06-07	72813	GE CAPITAL CORP CP	5.22000	06-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-06-07	72814	GE CAPITAL CORP CP	5.22000	06-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-06-07	72815	GE CAPITAL CORP CP	5.22000	06-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-06-07	72816	GE CAPITAL CORP CP	5.22000	06-07-07	34,641,000.00	34,641,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72818	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72819	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72820	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72821	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72822	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72823	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72824	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72825	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72826	GE CAPITAL CORP CP	5.23000	06-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-07-07	72827	GE CAPITAL CORP CP	5.23000	06-08-07	35,171,000.00	35,171,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72828	PRUDENTIAL FUNDING LLC CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-08-07	72829	PRUDENTIAL FUNDING LLC CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-08-07	72830	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72831	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72832	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72833	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72834	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72835	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72836	AMERICAN GEN FINANCE CORP CP	5.25000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-08-07	72840	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72841	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72842	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72843	GE CAPITAL CORP CP	5.23000	06-11-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-08-07	72844	GE CAPITAL CORP CP	5.23000	06-11-07	37,335,000.00	37,335,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72845	PRUDENTIAL FUNDING LLC CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN

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NTRD	CPI	06-11-07	72846	AIG FUNDING INC CP	5.24000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-11-07	72847	AMERICAN GEN FINANCE CORP CP	5.25000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-11-07	72848	AMERICAN GEN FINANCE CORP CP	5.25000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-11-07	72861	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72862	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72857	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72858	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72859	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72860	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72851	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72852	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72853	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72854	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72855	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72856	GE CAPITAL CORP CP	5.24000	06-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-11-07	72867	GE CAPITAL CORP CP	5.24000	06-12-07	23,449,000.00	23,449,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72869	AMEX CREDIT CORP CP	5.25000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06-12-07	72870	AMEX CREDIT CORP CP	5.25000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06-12-07	72871	AMEX CREDIT CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06-12-07	72872	TOYOTA MOTOR CREDIT CORP CP	5.23500	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-12-07	72873	TOYOTA MOTOR CREDIT CORP CP	5.23500	06-29-07	25,000,000.00	25,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-12-07	72874	HSBC FINANCE CORP CP	5.26000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	HSFC
NTRD	CPI	06-12-07	72879	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72880	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72881	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72890	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72891	GE CAPITAL CORP CP	5.24000	06-13-07	37,836,000.00	37,836,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72882	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72883	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72884	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72885	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72886	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72887	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72888	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-12-07	72889	GE CAPITAL CORP CP	5.24000	06-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72910	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72911	GE CAPITAL CORP CP	5.25000	06-14-07	26,282,000.00	26,282,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72906	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72907	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72908	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72909	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	06-13-07	72898	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72899	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72900	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72901	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72902	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72903	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72904	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-13-07	72905	GE CAPITAL CORP CP	5.25000	06-14-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72928	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72926	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72927	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72922	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72923	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72924	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72925	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72917	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72918	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72919	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72920	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72921	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72931	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72932	GE CAPITAL CORP CP	5.27000	06-15-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-14-07	72933	GE CAPITAL CORP CP	5.27000	06-15-07	2,518,000.00	2,518,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72938	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72939	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72940	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72941	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72942	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72943	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72944	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72945	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72946	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72959	GE CAPITAL CORP CP	5.28000	06-18-07	28,552,000.00	28,552,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72958	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72949	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72947	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-15-07	72948	GE CAPITAL CORP CP	5.28000	06-18-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72960	TOYOTA MOTOR CREDIT CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-18-07	72961	TOYOTA MOTOR CREDIT CORP CP	5.23000	06-20-07	11,000,000.00	11,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-18-07	72962	AMEX CREDIT CORP CP	5.24000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06-18-07	72963	PRUDENTIAL FUNDING LLC CP	5.24000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN



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NTRD	CPI	06-18-07	72964	PRUDENTIAL FUNDING LLC CP	5.24000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-18-07	72979	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72980	GE CAPITAL CORP CP	5.24000	06-19-07	39,361,000.00	39,361,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72975	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72976	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72977	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72978	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72968	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72969	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72970	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72971	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72972	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72973	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-18-07	72974	GE CAPITAL CORP CP	5.24000	06-19-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72990	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72987	TOYOTA MOTOR CREDIT CORP CP	5.23500	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-19-07	72988	AMEX CREDIT CORP CP	5.27000	07-05-07	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06-19-07	72983	AIG FUNDING INC CP	5.25500	07-03-07	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-19-07	72984	AMERICAN GEN FINANCE CORP CP	5.27000	07-05-07	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-19-07	72991	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72992	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72993	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72994	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72995	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72996	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72997	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72998	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	73003	GE CAPITAL CORP CP	5.23000	06-20-07	49,184,000.00	49,184,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	72999	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	73000	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	73001	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-19-07	73002	GE CAPITAL CORP CP	5.23000	06-20-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73010	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73008	AIG FUNDING INC CP	5.25500	07-05-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-20-07	73011	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73012	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73013	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73014	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73023	GE CAPITAL CORP CP	5.22000	06-21-07	36,529,000.00	36,529,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73015	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73016	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC



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NTRD	CPI	06-20-07	73017	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73018	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73019	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73020	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73021	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-20-07	73022	GE CAPITAL CORP CP	5.22000	06-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73028	AMERICAN GEN FINANCE CORP CP	5.28000	07-03-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-21-07	73043	GE CAPITAL CORP CP	5.24000	06-22-07	26,236,000.00	26,236,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73039	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73040	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73041	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73042	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73031	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73032	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73033	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73034	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73035	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73036	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73037	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-21-07	73038	GE CAPITAL CORP CP	5.24000	06-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73045	TOYOTA MOTOR CREDIT CORP CP	5.25000	07-03-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-22-07	73053	AMERICAN GEN FINANCE CORP CP	5.27000	07-11-07	40,000,000.00	40,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-22-07	73055	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73056	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73057	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73058	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73059	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73060	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73061	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73062	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73067	GE CAPITAL CORP CP	5.23000	06-25-07	39,057,000.00	39,057,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73063	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73064	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73065	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-22-07	73066	GE CAPITAL CORP CP	5.23000	06-25-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73076	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73077	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73078	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73071	AMEX CREDIT CORP CP	5.27000	07-02-07	30,000,000.00	30,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06-25-07	73079	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73080	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	06-25-07	73081	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73082	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73083	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73084	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73085	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73086	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73087	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73088	PRUDENTIAL FUNDING LLC CP	5.26000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-25-07	73089	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73090	GE CAPITAL CORP CP	5.25000	06-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-25-07	73091	GE CAPITAL CORP CP	5.25000	06-26-07	19,492,000.00	19,492,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73094	CHEVRON FUNDING CORP CP	5.25000	07-03-07	25,000,000.00	25,000,000.00	0.00	BNY	CHEVRON
NTRD	CPI	06-26-07	73119	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73120	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73121	GE CAPITAL CORP CP	5.28000	06-27-07	41,153,000.00	41,153,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73111	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73112	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73113	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73114	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73115	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73116	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73117	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73118	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73108	AMERICAN GEN FINANCE CORP CP	5.27000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-26-07	73109	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73110	GE CAPITAL CORP CP	5.28000	06-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-26-07	73106	HSBC FINANCE CORP CP	5.28000	07-05-07	50,000,000.00	50,000,000.00	0.00	BNY	HSFC
NTRD	CPI	06-26-07	73095	TOYOTA MOTOR CREDIT CORP CP	5.26000	07-10-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-27-07	73122	AIG FUNDING INC CP	5.29000	07-05-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-27-07	73125	TOYOTA MOTOR CREDIT CORP CP	5.27000	07-06-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-27-07	73123	AIG FUNDING INC CP	5.29000	07-05-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-27-07	73143	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73144	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73145	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73146	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73147	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73148	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73149	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73150	GE CAPITAL CORP CP	5.30000	06-28-07	14,365,000.00	14,365,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73136	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73137	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	06-27-07	73138	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73139	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73140	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73141	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-27-07	73142	GE CAPITAL CORP CP	5.30000	06-28-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73175	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73176	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73177	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73178	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73179	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73180	GE CAPITAL CORP CP	5.31000	06-29-07	38,238,000.00	38,238,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73166	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73164	TOYOTA MOTOR CREDIT CORP CP	5.28000	07-11-07	33,000,000.00	33,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-28-07	73160	PRUDENTIAL FUNDING LLC CP	5.26000	07-06-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-28-07	73167	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73168	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73169	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73170	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73171	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73172	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73173	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-28-07	73174	GE CAPITAL CORP CP	5.31000	06-29-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73185	TOYOTA MOTOR CREDIT CORP CP	5.33000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06-29-07	73183	PRUDENTIAL FUNDING LLC CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-29-07	73184	PRUDENTIAL FUNDING LLC CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	PRUFIN
NTRD	CPI	06-29-07	73207	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73208	GE CAPITAL CORP CP	5.32000	07-02-07	37,939,000.00	37,939,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73191	AMERICAN GEN FINANCE CORP CP	5.30000	07-06-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06-29-07	73194	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73195	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73196	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73197	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73198	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73199	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73200	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73201	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73202	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73203	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73204	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06-29-07	73205	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	06-29-07	73206	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
	<b>CPI Total</b>						<u>14,689,088,000.00</u>	<u>14,689,088,000.00</u>	<u>0.00</u>		
NTRD	CTDM	06-29-07	73229	CAL TRUST STA	0.00000	12-31-07	45,964.34	45,964.34	0.00	TTC	WACH
	<b>CTDM Total</b>						<u>45,964.34</u>	<u>45,964.34</u>	<u>0.00</u>		
NTRD	FFCB	06-04-07	72734	FFCB (CALLABLE)	5.60000	06-04-12	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FFCB	06-05-07	72735	FFCB (CALLABLE)	5.50000	06-05-12	50,000,000.00	50,000,000.00	0.00	BNY	GCMI
NTRD	FFCB	06-05-07	72736	FFCB (CALLABLE)	5.50000	06-05-12	25,000,000.00	25,000,000.00	0.00	BNY	GS
NTRD	FFCB	06-22-07	72935	FFCB (CALLABLE)	5.70000	06-22-11	15,000,000.00	14,992,500.00	0.00	BNY	MIZO
	<b>FFCB Total</b>						<u>115,000,000.00</u>	<u>114,992,500.00</u>	<u>0.00</u>		
NTRD	FHLB	06-06-07	72757	FHLB (CALLABLE)	5.55000	06-06-12	18,130,000.00	18,111,870.00	0.00	BNY	RBCDR
	<b>FHLB Total</b>						<u>18,130,000.00</u>	<u>18,111,870.00</u>	<u>0.00</u>		
NTRD	FRCDSP	06-04-07	72770	BK OF MONTREAL CHICAGO FRCD	5.38000	06-04-08	50,000,000.00	50,004,820.18	0.00	BNY	MFR
	<b>FRCDSP Total</b>						<u>50,000,000.00</u>	<u>50,004,820.18</u>	<u>0.00</u>		
NTRD	MCSA	06-06-07	72771	FHLB (CALLABLE)	6.00000	06-06-12	20,000,000.00	20,000,000.00	0.00	BNY	MORCO
	<b>MCSA Total</b>						<u>20,000,000.00</u>	<u>20,000,000.00</u>	<u>0.00</u>		
NTRD	MMF	06-25-07	73093	GOLDMAN SACHS MMF	0.00000	07-13-07	35,855,373.00	35,855,373.00	0.00	TTC	GS
	<b>MMF Total</b>						<u>35,855,373.00</u>	<u>35,855,373.00</u>	<u>0.00</u>		
NTRD	NCD1	06-04-07	72785	CITIBANK NA CD	5.31000	09-04-07	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
	<b>NCD1 Total</b>						<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	YANK1	06-05-07	72786	CREDIT SUISSE NY CD	5.39000	06-05-08	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	06-06-07	72800	SVENSKA HANDELSBANKEN NY CD	5.28500	07-09-07	50,000,000.00	50,000,228.06	0.00	BNY	MFR
NTRD	YANK1	06-11-07	72866	SOCIETE GENERALE NY CD	5.28000	07-02-07	50,000,000.00	50,000,290.77	0.00	BNY	MFR
NTRD	YANK1	06-12-07	72878	BNP PARIBAS SF CD	5.26000	07-03-07	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06-13-07	72897	BK OF MONTREAL CHICAGO CD	5.44000	06-13-08	50,000,000.00	50,004,817.39	0.00	BNY	MFR
NTRD	YANK1	06-18-07	72981	SVENSKA HANDELSBANKEN NY CD	5.28000	07-18-07	50,000,000.00	50,000,414.84	0.00	BNY	MFR
NTRD	YANK1	06-21-07	73027	LLOYDS TSB BK PLC NY CD	5.28000	07-09-07	50,000,000.00	50,000,249.34	0.00	BNY	MFR
NTRD	YANK1	06-26-07	73092	LLOYDS TSB BK PLC NY CD	5.28000	07-10-07	50,000,000.00	50,000,194.05	0.00	BNY	MFR
NTRD	YANK1	06-26-07	73068	BNP PARIBAS SF CD	5.28000	07-03-07	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06-26-07	73103	SOCIETE GENERALE NY CD	5.29000	07-03-07	50,000,000.00	50,000,097.12	0.00	BNY	MFR
NTRD	YANK1	06-26-07	73104	RABOBANK NEDERLAND NV NY CD	5.28000	07-10-07	50,000,000.00	50,000,194.05	0.00	BNY	MFR
NTRD	YANK1	06-27-07	73135	LLOYDS TSB BK PLC NY CD	5.28000	07-13-07	50,000,000.00	50,000,221.70	0.00	BNY	MFR
NTRD	YANK1	06-27-07	73132	RABOBANK NEDERLAND NV NY CD	5.30500	07-05-07	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	06-28-07	73181	SVENSKA HANDELSBANKEN NY CD	5.28500	07-30-07	50,000,000.00	50,000,442.37	0.00	BNY	MFR

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NTRD	YANK1	06-28-07	73162	RABOBANK NEDERLAND NV NY CD	5.31500	07-05-07	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	06-28-07	73163	RABOBANK NEDERLAND NV NY CD	5.31500	07-05-07	25,000,000.00	25,000,000.00	0.00	BNY	RABO
NTRD	YANK1	06-29-07	73182	CIBC NY CD	5.29000	07-30-07	50,000,000.00	50,000,428.61	0.00	BNY	MFR
NTRD	YANK1	06-29-07	73193	BNP PARIBAS SF CD	5.30000	07-06-07	10,000,000.00	10,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06-29-07	73192	BNP PARIBAS SF CD	5.30000	07-06-07	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
YANK1 Total							885,000,000.00	885,007,578.30	0.00		
PSI-NTRD Total							20,005,641,337.34	19,996,585,250.75	0.00		

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F5LA	FFCB	06-25-07	72936	FFCB 5.60 (CALLABLE)	5.60000	06-25-10	20,000,000.00	19,998,000.00	0.00	BNY	GPS
	FFCB Total						20,000,000.00	19,998,000.00	0.00		
F5LA	YANK1	06-15-07	72955	BARCLAYS BK PLC NY CD	5.35000	12-17-07	12,000,000.00	12,000,000.00	0.00	BNY	BCI
F5LA	YANK1	06-15-07	72956	DEUTSCHE BK NY CD	5.35000	12-12-07	3,000,000.00	3,000,000.00	0.00	BNY	DBAG
F5LA	YANK1	06-15-07	72957	ROYAL BK OF SCOTLAND NY CD	5.32000	12-17-07	9,000,000.00	9,000,000.00	0.00	BNY	GCMi
	YANK1 Total						24,000,000.00	24,000,000.00	0.00		
F5LA Total							44,000,000.00	43,998,000.00	0.00		
SPI Total							44,000,000.00	43,998,000.00	0.00		

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06-01-07	NTRD	69124	FFCB (CALLABLE)	Call	100.00000	28,175,000.00	28,175,000.00	0.00	28,175,000.00	33,791.48
06-22-07	NTRD	71260	FFCB (CALLABLE)	Call	100.00000	38,000,000.00	38,000,000.00	0.00	38,000,000.00	7,809.68
06-26-07	NTRD	69159	FFCB (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06-29-07	NTRD	69202	FFCB (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06-29-07	NTRD	69228	FFCB (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	27,416.67	25,027,416.67	0.00
06-29-07	NTRD	69229	FFCB (CALLABLE)	Call	100.00000	24,900,000.00	24,900,000.00	27,307.00	24,927,307.00	0.00
06-29-07	NTRD	69292	FFCB (CALLABLE)	Call	100.00000	2,960,000.00	2,960,000.00	3,246.13	2,963,246.13	5,857.88
06-29-07	NTRD	69304	FFCB (CALLABLE)	Call	100.00000	24,450,000.00	24,450,000.00	238,217.71	24,688,217.71	8,712.27
06-29-07	NTRD	69436	FFCB (CALLABLE)	Call	100.00000	11,660,000.00	11,660,000.00	113,604.03	11,773,604.03	12,885.51
<b>FFCB Total</b>						<b>205,145,000.00</b>	<b>205,145,000.00</b>	<b>409,791.54</b>	<b>205,554,791.54</b>	<b>69,056.82</b>
06-12-07	NTRD	69064	FHLB (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
06-13-07	NTRD	69136	FHLB (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06-29-07	NTRD	69328	FHLB (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06-29-07	NTRD	69254	FHLB (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06-29-07	NTRD	72677	FHLB (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	114,583.33	25,114,583.33	0.00
<b>FHLB Total</b>						<b>150,000,000.00</b>	<b>150,000,000.00</b>	<b>114,583.33</b>	<b>150,114,583.33</b>	<b>0.00</b>
06-13-07	NTRD	69911	FHLMC (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06-27-07	NTRD	69539	FHLMC (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06-27-07	NTRD	69542	FHLMC (CALLABLE)	Call	100.00000	18,205,000.00	18,205,000.00	0.00	18,205,000.00	3,683.38
<b>FHLMC Total</b>						<b>68,205,000.00</b>	<b>68,205,000.00</b>	<b>0.00</b>	<b>68,205,000.00</b>	<b>3,683.38</b>
06-01-07	NTRD	5058	FHLMC PARTICIPATION CERT	Call	99.93750	4,889.25	4,886.19	0.00	4,886.19	-2.91
<b>FHLMC PARTICIPATION CERTIF Total</b>						<b>4,889.25</b>	<b>4,886.19</b>	<b>0.00</b>	<b>4,886.19</b>	<b>-2.91</b>
06-27-07	NTRD	62421	FHLMC (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
<b>FHLMC MCPN Total</b>						<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>	<b>50,000,000.00</b>	<b>0.00</b>
06-26-07	NTRD	73093	GOLDMAN SACHS MMF	Withdrawal	100.00000	35,855,373.00	35,855,373.00	0.00	35,855,373.00	0.00
<b>GOLDMAN SACHS MMF Total</b>						<b>35,855,373.00</b>	<b>35,855,373.00</b>	<b>0.00</b>	<b>35,855,373.00</b>	<b>0.00</b>
<b>PSI-NTRD Total</b>						<b>509,210,262.25</b>	<b>509,210,259.19</b>	<b>524,374.87</b>	<b>509,734,634.06</b>	<b>72,737.29</b>

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06-14-07	F5LA	71020	FFCB (CALLABLE)	Call	100.00000	14,000,000.00	14,000,000.00	0.00	14,000,000.00	7,295.66
<b>FFCB Total</b>						<b>14,000,000.00</b>	<b>14,000,000.00</b>	<b>0.00</b>	<b>14,000,000.00</b>	<b>7,295.66</b>
<b>F5LA - CHILDREN &amp; FAMILIES FIRST 5 LA Total</b>						<b>14,000,000.00</b>	<b>14,000,000.00</b>	<b>0.00</b>	<b>14,000,000.00</b>	<b>7,295.66</b>
06-01-07	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	397.42	397.42	216.58	614.00	0.00
06-01-07	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	517.78	517.78	251.83	769.61	0.00
06-04-07	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	575.47	575.47	174.67	750.14	0.00
06-04-07	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,598.12	1,598.12	780.21	2,378.33	0.00
06-07-07	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	846.90	846.90	602.31	1,449.21	0.00
06-14-07	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	963.25	963.25	380.41	1,343.66	0.00
06-15-07	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	372.11	372.11	136.24	508.35	0.00
<b>FLYING TRIANGLE Total</b>						<b>5,271.05</b>	<b>5,271.05</b>	<b>2,542.25</b>	<b>7,813.30</b>	<b>0.00</b>
<b>GF - GENERAL FUND Total</b>						<b>5,271.05</b>	<b>5,271.05</b>	<b>2,542.25</b>	<b>7,813.30</b>	<b>0.00</b>
<b>SPI Total</b>						<b>14,005,271.05</b>	<b>14,005,271.05</b>	<b>2,542.25</b>	<b>14,007,813.30</b>	<b>7,295.66</b>



**Los Angeles County Treasurer**  
**Comparison of Investment Cost to Market Value**  
**As of June 30, 2007**  
**Attachment IX**

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,779,781,166.46	2,779,240,628.90	(540,537.56)	218,001,512.73	217,900,881.80	(100,630.93)
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	5,769,894,246.87	5,767,991,350.88	(1,902,895.99)	77,843,146.67	77,825,794.67	(17,352.00)
Governments	49,888,357.74	49,953,125.00	64,767.26	302,880,535.28	302,863,477.58	(17,057.70)
Agencies	8,639,652,534.58	8,611,126,549.43	(28,525,985.15)	366,627,997.99	366,239,639.54	(388,358.45)
Municipals	30,000,000.00	30,000,000.00	0.00	5,410,000.00	5,410,000.00	0.00
Corp. & Deposit Notes	680,042,439.74	679,849,741.50	(192,698.24)	34,793,629.44	34,789,575.65	(4,053.79)
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	10,624,433.83	10,624,433.83	0.00	898,585,174.22	898,585,174.22	0.00
<b>TOTAL</b>	<b><u>\$17,959,883,179.22</u></b>	<b><u>\$17,928,785,829.54</u></b>	<b><u>(\$31,097,349.68)</u></b>	<b><u>\$1,904,141,996.33</u></b>	<b><u>\$1,903,614,543.46</u></b>	<b><u>(\$527,452.87)</u></b>

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.17% of the PSI Portfolio.

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**Market Pricing Exceptions**  
**As of June 30, 2007**  
**Attachment IXa**

Security ID	Security Description	Calculated Market Price
72892	WELLS FARGO BK NA BK NOTE	99.99844156
72743	BK OF AMERICA NA BK NOTE	99.99687118
72443	BK OF AMERICA NA BK NOTE	99.99144695
71859	RABOBANK NEDERLAND NV NY FRN	99.95000000
73071	AMEX CREDIT CORP CP	99.99961952
73088	PRUDENTIAL FUNDING LLC CP	99.99956391
73183	PRUDENTIAL FUNDING LLC CP	99.99989764
73184	PRUDENTIAL FUNDING LLC CP	99.99989764
73185	TOYOTA MOTOR CREDIT CORP CP	99.99989764
73194	GE CAPITAL CORP CP	99.99989764
73195	GE CAPITAL CORP CP	99.99989764
73196	GE CAPITAL CORP CP	99.99989764
73197	GE CAPITAL CORP CP	99.99989764
73198	GE CAPITAL CORP CP	99.99989764
73199	GE CAPITAL CORP CP	99.99989764
73200	GE CAPITAL CORP CP	99.99989764
73201	GE CAPITAL CORP CP	99.99989764
73202	GE CAPITAL CORP CP	99.99989764
73203	GE CAPITAL CORP CP	99.99989764
73204	GE CAPITAL CORP CP	99.99989764
73205	GE CAPITAL CORP CP	99.99989764
73206	GE CAPITAL CORP CP	99.99989764
73207	GE CAPITAL CORP CP	99.99989764
73208	GE CAPITAL CORP CP	99.99989764
73094	CHEVRON FUNDING CORP CP	99.99926905
73028	AMERICAN GEN FINANCE CORP CP	99.99950995
73045	TOYOTA MOTOR CREDIT CORP CP	99.99926862
72983	AIG FUNDING INC CP	99.99931005
72984	AMERICAN GEN FINANCE CORP CP	99.99949761
72988	AMEX CREDIT CORP CP	99.99949761
73008	AIG FUNDING INC CP	99.99928891
73106	HSBC FINANCE CORP CP	99.99963721
73122	AIG FUNDING INC CP	99.99977631
73123	AIG FUNDING INC CP	99.99977631
73125	TOYOTA MOTOR CREDIT CORP CP	99.99941080
73160	PRUDENTIAL FUNDING LLC CP	99.99924404
73191	AMERICAN GENERAL FIN CORP CP	99.99991150
73095	TOYOTA MOTOR CREDIT CORP CP	99.99882596
73053	AMERICAN GEN FINANCE CORP CP	99.99903793
73164	TOYOTA MOTOR CREDIT CORP CP	99.99934490
71904	SOCIETE GENERALE NY FRCD	99.95000000
72770	BK OF MONTREAL CHICAGO FRCD	99.95000000
72478	ABN AMRO BK NV CHICAGO FRN	99.95000000
70183	ROYAL BK OF CANADA NY CD	99.93892918
72477	ABN AMRO BK NV CHICAGO CD	99.99341784
71919	BARCLAYS BK PLC NY CD (CALLABLE)	99.93757800
70894	ROYAL BK OF CANADA NY CD (CALLABLE)	99.79136661
71892	ROYAL BK OF CANADA NY CD (CALLABLE)	99.85238186
71486	BK OF AMERICA NA BK NOTE	99.99121034
71483	GE CAPITAL CORP CP	99.99359389
70058	RABOBANK NEDERLAND NY CD	99.51252158
71220	GE CAPITAL SERVICES INC CP	99.99889745
72133	TOYOTA MOTOR CREDIT CORP CP	99.96600408

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Treasurer Portfolio Compared to Market Value  
As of June 30, 2007  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	69245	LACCAL BANS	5.55700	06-30-08	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	69880	LACCAL BANS	5.55700	06-30-09	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	70622	LACCAL BANS	5.55700	06-30-09	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	71964	LACCAL BANS	5.04000	06-30-09	10,000,000.00	10,000,000.00	10,000,000.00
<b>BAN Total</b>							<u>30,000,000.00</u>	<u>30,000,000.00</u>	<u>30,000,000.00</u>
PSI	NTRD	BNOT	72203	BK OF AMERICA NA BK NOTE	5.29000	07-10-07	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	BNOT	72204	BK OF AMERICA NA BK NOTE	5.29000	07-10-07	25,000,000.00	25,000,000.00	24,999,750.00
PSI	NTRD	BNOT	72443	BK OF AMERICA NA BK NOTE	5.30000	08-28-07	50,000,000.00	50,000,000.00	49,995,723.00
PSI	NTRD	BNOT	72743	BK OF AMERICA NA BK NOTE	5.31000	08-28-07	50,000,000.00	50,000,000.00	49,998,435.50
PSI	NTRD	BNOT	72892	WELLS FARGO BK NA BK NOTE	5.28000	07-13-07	50,000,000.00	50,000,000.00	49,999,220.50
<b>BNOT Total</b>							<u>225,000,000.00</u>	<u>225,000,000.00</u>	<u>224,992,629.00</u>
PSI	NTRD	CNFL	64392	CITIGROUP GLOBAL MKTS FRN	5.40563	08-06-07	40,000,000.00	40,000,950.17	40,003,600.00
PSI	NTRD	CNFL	71076	CITIGROUP INC FRN	5.39000	12-28-09	50,000,000.00	50,000,000.00	50,011,500.00
PSI	NTRD	CNFL	71226	TOYOTA MOTOR CREDIT CORP FRN	5.35000	01-14-08	40,000,000.00	40,000,000.00	40,007,200.00
<b>CNFL Total</b>							<u>130,000,000.00</u>	<u>130,000,950.17</u>	<u>130,022,300.00</u>
PSI	NTRD	CNFM	71987	WELLS FARGO & CO FRN	5.37000	03-10-08	50,000,000.00	50,037,407.86	50,034,000.00
<b>CNFM Total</b>							<u>50,000,000.00</u>	<u>50,037,407.86</u>	<u>50,034,000.00</u>
PSI	NTRD	CNFR	71859	RABOBANK NEDERLAND NV NY FRN	5.34000	03-13-08	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFR	71974	BNP PARIBAS MTN FRN	5.36000	03-27-08	50,000,000.00	50,000,000.00	49,986,000.00
<b>CNFR Total</b>							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>99,961,000.00</u>
PSI	NTRD	CNFS	71683	TOYOTA MOTOR CREDIT CORP FRN	5.12000	02-27-08	25,000,000.00	25,000,000.00	25,004,250.00
<b>CNFS Total</b>							<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>25,004,250.00</u>
PSI	NTRD	CNFX	71236	TOYOTA MOTOR CREDIT CORP MTN	5.25000	01-17-08	50,000,000.00	50,000,000.00	49,944,500.00
PSI	NTRD	CNFX	71574	TOYOTA MOTOR CREDIT CORP MTN	5.33000	02-15-08	25,000,000.00	25,000,000.00	24,970,750.00
PSI	NTRD	CNFX	72679	TOYOTA MOTOR CREDIT CORP MTN	5.32000	06-02-08	25,000,000.00	25,000,000.00	24,945,312.50
<b>CNFX Total</b>							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>99,860,562.50</u>
PSI	NTRD	CPD	72156	HSBC USA INC CP	5.21000	07-11-07	49,395,000.00	49,323,514.46	49,299,652.83
PSI	NTRD	CPD	72196	HSBC USA INC CP	5.22000	07-09-07	26,000,000.00	25,969,840.00	25,957,453.60
PSI	NTRD	CPD	72201	ING AMERICA INS HLDGS INC CP	5.22500	07-11-07	50,000,000.00	49,927,430.56	49,903,665.00
PSI	NTRD	CPD	72202	ING AMERICA INS HLDGS INC CP	5.22500	07-11-07	30,000,000.00	29,956,458.33	29,942,199.00
PSI	NTRD	CPD	72258	CAFCO LLC CP	5.22500	07-18-07	20,000,000.00	19,950,652.78	19,940,932.00
PSI	NTRD	CPD	72295	ING AMERICA INS HLDGS INC CP	5.23000	07-16-07	22,000,000.00	21,952,058.33	21,941,480.00
PSI	NTRD	CPD	72423	MORGAN STANLEY CP	5.20000	08-27-07	50,000,000.00	49,588,333.33	49,563,930.00
PSI	NTRD	CPD	72441	MORGAN STANLEY CP	5.21000	08-28-07	50,000,000.00	49,580,305.56	49,556,500.00
PSI	NTRD	CPD	72574	MERRILL LYNCH & CO CP	5.22000	07-20-07	50,000,000.00	49,862,250.00	49,837,665.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of June 30, 2007  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	72575	MERRILL LYNCH & CO CP	5.22000	07-20-07	20,000,000.00	19,944,900.00	19,935,066.00
PSI	NTRD	CPD	72585	ING AMERICA INS HLDGS INC CP	5.22000	08-13-07	50,000,000.00	49,688,250.00	49,668,685.00
PSI	NTRD	CPD	72606	VARIABLE FUNDING CAP CO LLC CP	5.24000	07-19-07	50,000,000.00	49,869,000.00	49,844,705.00
PSI	NTRD	CPD	72623	CRC FUNDING LLC CP	5.25000	07-09-07	21,700,000.00	21,674,683.33	21,664,555.22
PSI	NTRD	CPD	72638	PARK AVE RECEIVABLES CO LLC CP	5.24000	07-11-07	50,000,000.00	49,927,222.22	49,903,485.00
PSI	NTRD	CPD	72639	PARK AVE RECEIVABLES CO LLC CP	5.24000	07-11-07	15,000,000.00	14,978,166.67	14,971,045.50
PSI	NTRD	CPD	72663	CAFCO LLC CP	5.24000	07-11-07	30,000,000.00	29,956,333.33	29,942,199.00
PSI	NTRD	CPD	72666	PARK AVE RECEIVABLES CO LLC CP	5.25000	07-09-07	50,000,000.00	49,941,666.67	49,918,180.00
PSI	NTRD	CPD	72667	FALCON ASSET SEC CORP CP	5.25000	07-10-07	40,484,000.00	40,430,864.75	40,411,800.83
PSI	NTRD	CPD	72668	CRC FUNDING LLC CP	5.23000	07-10-07	40,000,000.00	39,947,700.00	39,928,800.00
PSI	NTRD	CPD	72690	SHEFFIELD RECEIVABLES CORP CP	5.26000	07-05-07	50,000,000.00	49,970,777.78	49,947,665.00
PSI	NTRD	CPD	72702	CRC FUNDING LLC CP	5.25500	07-13-07	50,000,000.00	49,912,416.67	49,889,000.00
PSI	NTRD	CPD	72712	GOLDMAN SACHS GROUP CP	5.20000	10-05-07	50,000,000.00	49,306,666.66	49,286,315.00
PSI	NTRD	CPD	72713	GOLDMAN SACHS GROUP CP	5.20000	09-25-07	50,000,000.00	49,378,888.89	49,359,790.00
PSI	NTRD	CPD	72717	CRC FUNDING LLC CP	5.25000	07-13-07	50,000,000.00	49,912,500.00	49,889,000.00
PSI	NTRD	CPD	72718	CRC FUNDING LLC CP	5.25000	07-20-07	50,000,000.00	49,861,458.33	49,837,665.00
PSI	NTRD	CPD	72720	CAFCO LLC CP	5.25000	07-20-07	50,000,000.00	49,861,458.33	49,837,665.00
PSI	NTRD	CPD	72737	CAFCO LLC CP	5.25000	07-20-07	50,000,000.00	49,861,458.33	49,837,665.00
PSI	NTRD	CPD	72741	PARK AVE RECEIVABLES CO LLC CP	5.26000	07-12-07	50,000,000.00	49,919,638.89	49,896,135.00
PSI	NTRD	CPD	72745	JUPITER SECURITIZATION CORP CP	5.25000	07-24-07	50,000,000.00	49,832,291.67	49,807,970.00
PSI	NTRD	CPD	72746	FALCON ASSET SEC CORP CP	5.26000	07-16-07	40,000,000.00	39,912,333.33	39,893,400.00
PSI	NTRD	CPD	72772	CRC FUNDING LLC CP	5.26000	07-19-07	40,000,000.00	39,894,800.00	39,876,000.00
PSI	NTRD	CPD	72789	VARIABLE FUNDING CAP CO LLC CP	5.26000	07-03-07	50,000,000.00	49,985,388.89	49,962,260.00
PSI	NTRD	CPD	72808	FALCON ASSET SEC CORP CP	5.25500	07-19-07	50,000,000.00	49,868,625.00	49,844,705.00
PSI	NTRD	CPD	72817	SHEFFIELD RECEIVABLES CORP CP	5.26000	07-09-07	40,000,000.00	39,953,244.45	39,934,664.00
PSI	NTRD	CPD	72849	SHEFFIELD RECEIVABLES CORP CP	5.26000	07-09-07	25,000,000.00	24,970,777.78	24,959,165.00
PSI	NTRD	CPD	72865	VARIABLE FUNDING CAP CO LLC CP	5.26000	07-06-07	35,000,000.00	34,974,430.56	34,958,154.00
PSI	NTRD	CPD	72877	PARK AVE RECEIVABLES CO LLC CP	5.27000	07-12-07	50,000,000.00	49,919,486.11	49,896,135.00
PSI	NTRD	CPD	72895	SHEFFIELD RECEIVABLES CORP CP	5.27500	07-10-07	50,000,000.00	49,934,062.50	49,911,000.00
PSI	NTRD	CPD	72913	JUPITER SECURITIZATION CORP CP	5.27000	07-11-07	50,000,000.00	49,926,805.56	49,903,485.00
PSI	NTRD	CPD	72914	JUPITER SECURITIZATION CORP CP	5.27000	07-11-07	1,212,000.00	1,210,225.77	1,209,660.48
PSI	NTRD	CPD	72915	SHEFFIELD RECEIVABLES CORP CP	5.28000	07-13-07	50,000,000.00	49,912,000.00	49,889,000.00
PSI	NTRD	CPD	72916	PARK AVE RECEIVABLES CO LLC CP	5.28000	07-16-07	50,000,000.00	49,890,000.00	49,866,750.00
PSI	NTRD	CPD	72934	FALCON ASSET SEC CORP CP	5.30000	07-16-07	50,000,000.00	49,889,583.34	49,866,750.00
PSI	NTRD	CPD	72982	CRC FUNDING LLC CP	5.26000	07-06-07	31,500,000.00	31,476,987.50	31,462,407.90
PSI	NTRD	CPD	72989	JUPITER SECURITIZATION CORP CP	5.27000	07-20-07	35,000,000.00	34,902,651.39	34,886,152.00
PSI	NTRD	CPD	73004	VARIABLE FUNDING CAP CO LLC CP	5.27500	07-09-07	50,000,000.00	49,941,388.89	49,918,180.00
PSI	NTRD	CPD	73005	VARIABLE FUNDING CAP CO LLC CP	5.28000	07-02-07	50,000,000.00	49,992,666.67	49,969,610.00
PSI	NTRD	CPD	73006	FALCON ASSET SEC CORP CP	5.28000	07-20-07	50,000,000.00	49,860,666.67	49,837,360.00
PSI	NTRD	CPD	73007	JUPITER SECURITIZATION CORP CP	5.28000	07-17-07	50,000,000.00	49,882,666.67	49,859,400.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
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Fund: Pooled Surplus Investments  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	73009	FALCON ASSET SEC CORP CP	5.27000	07-20-07	40,000,000.00	39,888,744.44	39,869,888.00
PSI	NTRD	CPD	73024	BEAR STEARNS CO INC CP	5.25000	07-13-07	50,000,000.00	49,912,500.00	49,888,790.00
PSI	NTRD	CPD	73025	SHEFFIELD RECEIVABLES CORP CP	5.28000	07-13-07	50,000,000.00	49,912,000.00	49,889,000.00
PSI	NTRD	CPD	73026	FALCON ASSET SEC CORP CP	5.28000	07-18-07	50,000,000.00	49,875,333.33	49,852,055.00
PSI	NTRD	CPD	73044	SHEFFIELD RECEIVABLES CORP CP	5.29000	07-11-07	50,000,000.00	49,926,527.78	49,903,665.00
PSI	NTRD	CPD	73046	FALCON ASSET SEC CORP CP	5.28000	07-23-07	50,000,000.00	49,838,666.67	49,815,315.00
PSI	NTRD	CPD	73047	FALCON ASSET SEC CORP CP	5.29000	07-17-07	50,000,000.00	49,882,444.44	49,859,400.00
PSI	NTRD	CPD	73048	BEAR STEARNS CO INC CP	5.26000	07-16-07	50,000,000.00	49,890,416.67	49,866,750.00
PSI	NTRD	CPD	73049	SHEFFIELD RECEIVABLES CORP CP	5.30000	07-05-07	50,000,000.00	49,970,555.56	49,947,665.00
PSI	NTRD	CPD	73050	SHEFFIELD RECEIVABLES CORP CP	5.30000	07-05-07	2,488,000.00	2,486,534.84	2,485,395.81
PSI	NTRD	CPD	73051	VARIABLE FUNDING CAP CO LLC CP	5.27000	07-09-07	50,000,000.00	49,941,444.44	49,918,180.00
PSI	NTRD	CPD	73052	VARIABLE FUNDING CAP CO LLC CP	5.28000	07-09-07	50,000,000.00	49,941,333.33	49,918,180.00
PSI	NTRD	CPD	73069	TULIP FUNDING CORP CP	5.29000	07-25-07	50,000,000.00	49,823,666.66	49,801,000.00
PSI	NTRD	CPD	73070	TULIP FUNDING CORP CP	5.29000	07-25-07	50,000,000.00	49,823,666.66	49,801,000.00
PSI	NTRD	CPD	73072	JUPITER SECURITIZATION CORP CP	5.28000	07-06-07	17,887,000.00	17,873,882.87	17,865,614.30
PSI	NTRD	CPD	73073	CITIGROUP FUNDING INC CP	5.27000	07-03-07	50,000,000.00	49,985,361.11	49,962,330.00
PSI	NTRD	CPD	73074	SHEFFIELD RECEIVABLES CORP CP	5.30000	07-13-07	50,000,000.00	49,911,666.67	49,889,000.00
PSI	NTRD	CPD	73075	BEAR STEARNS CO INC CP	5.27000	07-05-07	50,000,000.00	49,970,722.22	49,947,565.00
PSI	NTRD	CPD	73096	SHEFFIELD RECEIVABLES CORP CP	5.32000	07-05-07	50,000,000.00	49,970,444.44	49,947,665.00
PSI	NTRD	CPD	73099	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-09-07	50,000,000.00	49,941,111.11	49,918,180.00
PSI	NTRD	CPD	73100	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-05-07	50,000,000.00	49,970,555.56	49,947,565.00
PSI	NTRD	CPD	73101	BEAR STEARNS CO INC CP	5.27000	07-03-07	50,000,000.00	49,985,361.11	49,962,260.00
PSI	NTRD	CPD	73102	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-03-07	50,000,000.00	49,985,277.78	49,962,260.00
PSI	NTRD	CPD	73107	JUPITER SECURITIZATION CORP CP	5.29000	07-11-07	12,000,000.00	11,982,366.67	11,976,836.40
PSI	NTRD	CPD	73124	CITIGROUP FUNDING INC CP	5.28000	07-02-07	35,000,000.00	34,994,866.67	34,978,765.50
PSI	NTRD	CPD	73126	SHEFFIELD RECEIVABLES CORP CP	5.34000	07-09-07	50,000,000.00	49,940,666.67	49,918,330.00
PSI	NTRD	CPD	73127	SHEFFIELD RECEIVABLES CORP CP	5.33000	07-10-07	50,000,000.00	49,933,375.00	49,911,000.00
PSI	NTRD	CPD	73128	PARK AVE RECEIVABLES CO LLC CP	5.32000	07-12-07	30,000,000.00	29,951,233.33	29,937,681.00
PSI	NTRD	CPD	73129	JUPITER SECURITIZATION CORP CP	5.32000	07-12-07	50,000,000.00	49,918,722.22	49,896,135.00
PSI	NTRD	CPD	73130	JUPITER SECURITIZATION CORP CP	5.32000	07-12-07	25,000,000.00	24,959,361.11	24,948,067.50
PSI	NTRD	CPD	73131	VARIABLE FUNDING CAP CO LLC CP	5.30000	07-06-07	50,000,000.00	49,963,194.44	49,940,220.00
PSI	NTRD	CPD	73151	VARIABLE FUNDING CAP CO LLC CP	5.32000	07-06-07	50,000,000.00	49,963,055.56	49,940,220.00
PSI	NTRD	CPD	73152	SHEFFIELD RECEIVABLES CORP CP	5.35000	07-10-07	50,000,000.00	49,933,125.00	49,911,000.00
PSI	NTRD	CPD	73153	JUPITER SECURITIZATION CORP CP	5.35000	07-10-07	50,000,000.00	49,933,125.00	49,910,830.00
PSI	NTRD	CPD	73154	PARK AVE RECEIVABLES CO LLC CP	5.35000	07-12-07	37,560,000.00	37,498,599.83	37,481,976.61
PSI	NTRD	CPD	73155	CRC FUNDING LLC CP	5.31000	07-16-07	50,000,000.00	49,889,375.00	49,867,000.00
PSI	NTRD	CPD	73156	CRC FUNDING LLC CP	5.31000	07-16-07	25,000,000.00	24,944,687.50	24,933,500.00
PSI	NTRD	CPD	73157	JUPITER SECURITIZATION CORP CP	5.30000	07-24-07	25,097,000.00	25,012,018.77	25,000,612.46
PSI	NTRD	CPD	73158	SHEFFIELD RECEIVABLES CORP CP	5.35000	07-10-07	50,000,000.00	49,933,125.00	49,911,000.00
PSI	NTRD	CPD	73159	CITIGROUP FUNDING INC CP	5.28000	07-11-07	50,000,000.00	49,926,666.67	49,903,665.00

Los Angeles County Treasurer  
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Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	73161	CAFCO LLC CP	5.30000	07-16-07	50,000,000.00	49,889,583.33	49,867,000.00
PSI	NTRD	CPD	73165	CRC FUNDING LLC CP	5.32000	07-16-07	20,300,000.00	20,255,001.67	20,246,002.00
PSI	NTRD	CPD	73186	CRC FUNDING LLC CP	5.36000	07-02-07	50,000,000.00	49,992,555.56	49,969,665.00
PSI	NTRD	CPD	73187	CRC FUNDING LLC CP	5.36000	07-02-07	50,000,000.00	49,992,555.56	49,969,665.00
PSI	NTRD	CPD	73188	VARIABLE FUNDING CAP CO LLC CP	5.29000	07-12-07	50,000,000.00	49,919,180.55	49,896,135.00
PSI	NTRD	CPD	73189	VARIABLE FUNDING CAP CO LLC CP	5.35000	07-05-07	50,000,000.00	49,970,277.78	49,947,565.00
PSI	NTRD	CPD	73190	PARK AVE RECEIVABLES CO LLC CP	5.35000	07-09-07	30,000,000.00	29,964,333.34	29,950,908.00
<b>CPD Total</b>							<b>4,112,623,000.00</b>	<b>4,103,955,246.87</b>	<b>4,102,057,609.94</b>
PSI	NTRD	CPI	72983	AIG FUNDING INC CP	5.25500	07-03-07	25,000,000.00	25,000,000.00	24,999,827.50
PSI	NTRD	CPI	72984	AMERICAN GEN FINANCE CORP CP	5.27000	07-05-07	25,000,000.00	25,000,000.00	24,999,874.25
PSI	NTRD	CPI	72988	AMEX CREDIT CORP CP	5.27000	07-05-07	50,000,000.00	50,000,000.00	49,999,748.50
PSI	NTRD	CPI	73008	AIG FUNDING INC CP	5.25500	07-05-07	50,000,000.00	50,000,000.00	49,999,644.00
PSI	NTRD	CPI	73028	AMERICAN GEN FINANCE CORP CP	5.28000	07-03-07	50,000,000.00	50,000,000.00	49,999,754.50
PSI	NTRD	CPI	73045	TOYOTA MOTOR CREDIT CORP CP	5.25000	07-03-07	50,000,000.00	50,000,000.00	49,999,634.00
PSI	NTRD	CPI	73053	AMERICAN GEN FINANCE CORP CP	5.27000	07-11-07	40,000,000.00	40,000,000.00	39,999,614.80
PSI	NTRD	CPI	73071	AMEX CREDIT CORP CP	5.27000	07-02-07	30,000,000.00	30,000,000.00	29,999,885.70
PSI	NTRD	CPI	73088	PRUDENTIAL FUNDING LLC CP	5.26000	07-02-07	50,000,000.00	50,000,000.00	49,999,781.50
PSI	NTRD	CPI	73094	CHEVRON FUNDING CORP CP	5.25000	07-03-07	25,000,000.00	25,000,000.00	24,999,817.25
PSI	NTRD	CPI	73095	TOYOTA MOTOR CREDIT CORP CP	5.26000	07-10-07	50,000,000.00	50,000,000.00	49,999,413.00
PSI	NTRD	CPI	73106	HSBC FINANCE CORP CP	5.28000	07-05-07	50,000,000.00	50,000,000.00	49,999,818.50
PSI	NTRD	CPI	73122	AIG FUNDING INC CP	5.29000	07-05-07	50,000,000.00	50,000,000.00	49,999,888.00
PSI	NTRD	CPI	73123	AIG FUNDING INC CP	5.29000	07-05-07	50,000,000.00	50,000,000.00	49,999,888.00
PSI	NTRD	CPI	73125	TOYOTA MOTOR CREDIT CORP CP	5.27000	07-06-07	50,000,000.00	50,000,000.00	49,999,705.00
PSI	NTRD	CPI	73160	PRUDENTIAL FUNDING LLC CP	5.26000	07-06-07	50,000,000.00	50,000,000.00	49,999,622.00
PSI	NTRD	CPI	73164	TOYOTA MOTOR CREDIT CORP CP	5.28000	07-11-07	33,000,000.00	33,000,000.00	32,999,783.52
PSI	NTRD	CPI	73183	PRUDENTIAL FUNDING LLC CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73184	PRUDENTIAL FUNDING LLC CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73185	TOYOTA MOTOR CREDIT CORP CP	5.33000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73191	AMERICAN GEN FINANCE CORP CP	5.30000	07-06-07	50,000,000.00	50,000,000.00	49,999,955.50
PSI	NTRD	CPI	73194	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73195	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73196	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73197	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73198	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73199	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73200	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73201	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73202	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73203	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPI	73204	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73205	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73206	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73207	GE CAPITAL CORP CP	5.32000	07-02-07	50,000,000.00	50,000,000.00	49,999,948.50
PSI	NTRD	CPI	73208	GE CAPITAL CORP CP	5.32000	07-02-07	37,939,000.00	37,939,000.00	37,938,960.92
<b>CPI Total</b>							1,665,939,000.00	1,665,939,000.00	1,665,933,740.94
PSI	NTRD	CTDM	70043	CAL TRUST STA	0.00000	12-31-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	CTDM	70232	CAL TRUST STA	0.00000	12-31-07	10,096.36	10,096.36	10,096.36
PSI	NTRD	CTDM	70233	CAL TRUST STA	0.00000	12-31-07	5,203,920.63	5,203,920.63	5,203,920.63
PSI	NTRD	CTDM	70549	CAL TRUST STA	0.00000	12-31-07	47,012.77	47,012.77	47,012.77
PSI	NTRD	CTDM	70826	CAL TRUST STA	0.00000	12-31-07	44,600.18	44,600.18	44,600.18
PSI	NTRD	CTDM	71176	CAL TRUST STA	0.00000	12-31-07	43,346.79	43,346.79	43,346.79
PSI	NTRD	CTDM	71475	CAL TRUST STA	0.00000	12-31-07	49,562.63	49,562.63	49,562.63
PSI	NTRD	CTDM	71773	CAL TRUST STA	0.00000	12-31-07	41,651.81	41,651.81	41,651.81
PSI	NTRD	CTDM	72108	CAL TRUST STA	0.00000	12-31-07	44,641.46	44,641.46	44,641.46
PSI	NTRD	CTDM	72462	CAL TRUST STA	0.00000	12-31-07	46,806.77	46,806.77	46,806.77
PSI	NTRD	CTDM	72773	CAL TRUST STA	0.00000	12-31-07	46,830.09	46,830.09	46,830.09
PSI	NTRD	CTDM	73229	CAL TRUST STA	0.00000	12-31-07	45,964.34	45,964.34	45,964.34
<b>CTDM Total</b>							10,624,433.83	10,624,433.83	10,624,433.83
PSI	NTRD	FFCB	67955	FFCB (CALLABLE)	5.04000	05-09-08	50,000,000.00	49,980,914.63	49,859,375.00
PSI	NTRD	FFCB	68045	FFCB	4.60000	10-25-07	33,835,000.00	33,806,146.29	33,750,412.50
PSI	NTRD	FFCB	68046	FFCB	4.87500	02-15-08	30,000,000.00	30,000,000.00	29,906,250.00
PSI	NTRD	FFCB	68076	FFCB (CALLABLE)	5.24000	02-17-09	12,100,000.00	12,094,595.41	12,065,968.75
PSI	NTRD	FFCB	68097	FFCB (CALLABLE)	5.12500	02-22-08	35,000,000.00	35,000,000.00	34,934,375.00
PSI	NTRD	FFCB	68162	FFCB (CALLABLE)	5.00000	09-06-07	19,365,000.00	19,364,527.34	19,346,845.31
PSI	NTRD	FFCB	68313	FFCB (CALLABLE)	4.50000	02-11-09	5,971,000.00	5,914,023.25	5,903,826.25
PSI	NTRD	FFCB	68385	FFCB (CALLABLE)	5.35000	02-23-09	23,076,923.08	23,076,923.08	23,033,653.85
PSI	NTRD	FFCB	68386	FFCB (CALLABLE)	5.20000	10-03-08	50,000,000.00	49,974,332.60	49,875,000.00
PSI	NTRD	FFCB	68517	FFCB (CALLABLE)	5.34000	04-03-09	13,845,000.00	13,827,239.24	13,819,040.63
PSI	NTRD	FFCB	68519	FFCB (CALLABLE)	5.45000	04-07-09	30,000,000.00	30,000,000.00	29,971,875.00
PSI	NTRD	FFCB	68566	FFCB	5.03000	03-14-08	25,000,000.00	24,986,044.43	24,945,312.50
PSI	NTRD	FFCB	68569	FFCB (CALLABLE)	5.35000	02-23-09	12,955,384.61	12,943,759.03	12,931,093.26
PSI	NTRD	FFCB	68616	FFCB	5.03000	03-14-08	29,540,000.00	29,516,054.22	29,475,381.25
PSI	NTRD	FFCB	68639	FFCB	4.85000	11-16-07	14,320,000.00	14,303,622.24	14,293,150.00
PSI	NTRD	FFCB	68866	FFCB	5.12500	08-01-08	19,300,000.00	19,288,074.92	19,269,843.75
PSI	NTRD	FFCB	68978	FFCB (CALLABLE)	5.70000	05-23-11	35,000,000.00	35,000,000.00	34,956,250.00
PSI	NTRD	FFCB	68992	FFCB (CALLABLE)	5.60000	04-28-11	25,000,000.00	24,913,605.56	24,953,125.00
PSI	NTRD	FFCB	69062	FFCB	5.25000	12-04-07	25,000,000.00	25,000,000.00	24,984,375.00

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PSI	NTRD	FFCB	69125	FFCB	5.25000	12-04-07	15,000,000.00	14,999,872.60	14,990,625.00
PSI	NTRD	FFCB	69126	FFCB	5.25000	12-04-07	25,000,000.00	24,999,823.05	24,984,375.00
PSI	NTRD	FFCB	69168	FFCB	3.65000	12-03-07	13,700,000.00	13,610,297.74	13,601,531.25
PSI	NTRD	FFCB	69169	FFCB	5.25000	12-04-07	12,000,000.00	11,998,900.84	11,992,500.00
PSI	NTRD	FFCB	69219	FFCB (CALLABLE)	5.60000	04-28-11	35,625,000.00	35,505,265.56	35,558,203.13
PSI	NTRD	FFCB	69275	FFCB	5.08000	03-16-09	25,000,000.00	24,853,639.27	24,945,312.50
PSI	NTRD	FFCB	69293	FFCB (CALLABLE)	5.73000	06-29-09	10,000,000.00	9,996,341.70	10,000,000.00
PSI	NTRD	FFCB	69321	FFCB	5.37500	07-18-11	25,000,000.00	24,906,471.58	25,109,375.00
PSI	NTRD	FFCB	69360	FFCB	5.50000	07-03-08	25,000,000.00	24,988,241.41	25,054,687.50
PSI	NTRD	FFCB	69374	FFCB	5.50000	07-03-07	13,355,000.00	13,355,000.00	13,355,000.00
PSI	NTRD	FFCB	69388	FFCB (CALLABLE)	5.85000	07-10-09	22,270,000.00	22,270,000.00	22,270,000.00
PSI	NTRD	FFCB	69403	FFCB (CALLABLE)	6.12000	07-11-11	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	69404	FFCB (CALLABLE)	6.12000	07-11-11	8,975,000.00	8,975,000.00	8,977,804.69
PSI	NTRD	FFCB	69459	FFCB (CALLABLE)	6.05000	07-18-11	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	69975	FFCB (CALLABLE)	5.69000	08-03-09	18,544,000.00	18,564,864.18	18,544,000.00
PSI	NTRD	FFCB	70074	FFCB (CALLABLE)	5.75000	08-17-11	50,000,000.00	50,000,000.00	49,921,875.00
PSI	NTRD	FFCB	70109	FFCB (CALLABLE)	5.60000	09-28-11	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FFCB	70149	FFCB (CALLABLE)	5.85000	07-21-11	25,000,000.00	25,221,139.08	25,062,500.00
PSI	NTRD	FFCB	70151	FFCB (CALLABLE)	5.37500	10-05-11	50,000,000.00	50,000,000.00	49,921,875.00
PSI	NTRD	FFCB	70179	FFCB (CALLABLE)	5.45000	08-24-09	10,781,000.00	10,790,970.65	10,760,785.63
PSI	NTRD	FFCB	70184	FFCB (CALLABLE)	5.25000	10-05-09	10,000,000.00	10,000,000.00	9,962,500.00
PSI	NTRD	FFCB	70230	FFCB (CALLABLE)	5.50000	10-05-11	26,630,000.00	26,612,515.64	26,471,884.38
PSI	NTRD	FFCB	70252	FFCB (CALLABLE)	5.25000	04-16-10	33,000,000.00	33,000,000.00	32,948,437.50
PSI	NTRD	FFCB	70270	FFCB (CALLABLE)	5.62000	10-05-11	16,910,000.00	16,891,976.40	16,846,587.50
PSI	NTRD	FFCB	70271	FFCB (CALLABLE)	5.25000	10-05-09	10,705,000.00	10,705,000.00	10,664,856.25
PSI	NTRD	FFCB	70282	FFCB (CALLABLE)	5.45000	04-05-10	17,455,000.00	17,444,664.26	17,405,907.81
PSI	NTRD	FFCB	70293	FFCB (CALLABLE)	5.25000	04-16-10	22,215,000.00	22,195,607.50	22,180,289.06
PSI	NTRD	FFCB	70294	FFCB (CALLABLE)	5.25000	04-16-10	23,310,000.00	23,289,651.63	23,273,578.13
PSI	NTRD	FFCB	70295	FFCB (CALLABLE)	5.25000	04-16-10	25,000,000.00	24,971,068.08	24,960,937.50
PSI	NTRD	FFCB	70305	FFCB (CALLABLE)	5.40000	10-17-11	10,000,000.00	10,000,000.00	9,937,500.00
PSI	NTRD	FFCB	70324	FFCB (CALLABLE)	5.75000	08-01-11	12,097,000.00	12,127,870.11	12,100,780.31
PSI	NTRD	FFCB	70344	FFCB (CALLABLE)	5.50000	10-19-11	25,000,000.00	24,993,278.51	24,953,125.00
PSI	NTRD	FFCB	70396	FFCB (CALLABLE)	5.50000	02-03-10	18,250,000.00	18,227,412.71	18,215,781.25
PSI	NTRD	FFCB	70425	FFCB (CALLABLE)	5.50000	10-19-11	8,390,000.00	8,386,388.85	8,374,268.75
PSI	NTRD	FFCB	70426	FFCB (CALLABLE)	5.85000	07-21-11	17,678,000.00	17,776,084.88	17,722,195.00
PSI	NTRD	FFCB	70427	FFCB (CALLABLE)	5.37500	01-12-10	9,405,000.00	9,378,577.69	9,375,609.38
PSI	NTRD	FFCB	70469	FFCB (CALLABLE)	5.40000	11-03-09	15,985,000.00	15,951,039.98	15,945,037.50
PSI	NTRD	FFCB	70485	FFCB (CALLABLE)	5.55000	11-02-10	15,000,000.00	14,996,868.58	14,962,500.00
PSI	NTRD	FFCB	70592	FFCB (CALLABLE)	5.54000	11-02-11	14,328,000.00	14,336,101.77	14,251,882.50
PSI	NTRD	FFCB	70593	FFCB (CALLABLE)	5.43000	10-26-09	12,255,000.00	12,255,000.00	12,228,192.19



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PSI	NTRD	FFCB	70633	FFCB (CALLABLE)	5.45000	11-16-11	35,000,000.00	34,960,156.35	34,759,375.00
PSI	NTRD	FFCB	70653	FFCB (CALLABLE)	5.58000	08-22-11	30,000,000.00	29,980,367.65	29,878,125.00
PSI	NTRD	FFCB	70693	FFCB (CALLABLE)	5.34000	11-16-09	30,000,000.00	29,973,810.96	29,906,250.00
PSI	NTRD	FFCB	70789	FFCB (CALLABLE)	5.25000	12-05-11	19,890,000.00	19,890,000.00	19,684,884.38
PSI	NTRD	FFCB	70791	FFCB (CALLABLE)	5.25000	12-07-10	25,270,000.00	25,270,000.00	25,191,031.25
PSI	NTRD	FFCB	70792	FFCB (CALLABLE)	5.25000	12-07-10	24,450,000.00	24,450,000.00	24,373,593.75
PSI	NTRD	FFCB	70844	FFCB (CALLABLE)	5.20000	09-08-09	25,000,000.00	24,982,089.55	24,906,250.00
PSI	NTRD	FFCB	70979	FFCB (CALLABLE)	5.50000	12-05-11	9,799,000.00	9,796,274.68	9,737,756.25
PSI	NTRD	FFCB	71001	FFCB (CALLABLE)	5.32000	03-08-11	9,245,000.00	9,224,864.45	9,181,440.63
PSI	NTRD	FFCB	71019	FFCB (CALLABLE)	5.28000	06-08-10	24,045,000.00	23,994,252.00	23,917,260.94
PSI	NTRD	FFCB	71021	FFCB (CALLABLE)	5.42000	12-21-11	27,000,000.00	26,981,879.24	26,789,062.50
PSI	NTRD	FFCB	71063	FFCB (CALLABLE)	5.32000	12-28-11	50,000,000.00	50,000,000.00	49,765,625.00
PSI	NTRD	FFCB	71075	FFCB (CALLABLE)	5.25000	12-27-10	50,000,000.00	50,000,000.00	49,796,875.00
PSI	NTRD	FFCB	71077	FFCB (CALLABLE)	5.25000	06-28-11	21,470,000.00	21,465,236.87	21,362,650.00
PSI	NTRD	FFCB	71090	FFCB (CALLABLE)	5.38000	12-27-11	25,000,000.00	24,980,465.50	24,781,250.00
PSI	NTRD	FFCB	71091	FFCB (CALLABLE)	5.25000	07-08-11	25,000,000.00	24,994,412.30	24,875,000.00
PSI	NTRD	FFCB	71092	FFCB (CALLABLE)	5.25000	07-08-11	25,000,000.00	24,994,412.30	24,875,000.00
PSI	NTRD	FFCB	71157	FFCB (CALLABLE)	5.44000	01-04-10	30,350,000.00	30,338,306.39	30,283,609.38
PSI	NTRD	FFCB	71237	FFCB (CALLABLE)	5.24000	01-22-10	20,200,000.00	20,189,218.07	20,105,312.50
PSI	NTRD	FFCB	71247	FFCB (CALLABLE)	5.30000	01-23-12	30,000,000.00	30,000,000.00	29,728,125.00
PSI	NTRD	FFCB	71261	FFCB (CALLABLE)	5.40000	01-18-12	37,500,000.00	37,500,000.00	37,359,375.00
PSI	NTRD	FFCB	71301	FFCB (CALLABLE)	5.41000	02-01-12	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FFCB	71321	FFCB (CALLABLE)	5.43000	01-24-11	25,000,000.00	24,983,946.61	24,890,625.00
PSI	NTRD	FFCB	71322	FFCB (CALLABLE)	5.32000	01-25-10	25,000,000.00	24,978,581.20	24,914,062.50
PSI	NTRD	FFCB	71345	FFCB (CALLABLE)	5.33000	01-29-10	40,000,000.00	39,981,071.17	39,862,500.00
PSI	NTRD	FFCB	71391	FFCB (CALLABLE)	5.28000	01-26-09	11,470,000.00	11,464,361.11	11,444,909.38
PSI	NTRD	FFCB	71392	FFCB (CALLABLE)	5.28000	01-26-09	12,480,000.00	12,473,864.57	12,452,700.00
PSI	NTRD	FFCB	71466	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FFCB	71467	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FFCB	71468	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FFCB	71469	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FFCB	71826	FFCB (CALLABLE)	5.37500	03-12-12	25,000,000.00	25,000,000.00	24,765,625.00
PSI	NTRD	FFCB	71845	FFCB (CALLABLE)	5.65000	02-07-12	8,300,000.00	8,300,000.00	8,266,281.25
PSI	NTRD	FFCB	71863	FFCB (CALLABLE)	5.50000	03-07-12	12,595,000.00	12,584,968.49	12,504,473.44
PSI	NTRD	FFCB	71918	FFCB (CALLABLE)	5.37500	03-07-11	16,115,000.00	16,110,524.84	16,014,281.25
PSI	NTRD	FFCB	71973	FFCB (CALLABLE)	5.25000	03-27-09	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FFCB	72012	FFCB (CALLABLE)	5.50000	02-15-12	13,350,000.00	13,370,705.57	13,262,390.63
PSI	NTRD	FFCB	72014	FFCB (CALLABLE)	5.25000	03-29-12	18,400,000.00	18,400,000.00	18,181,500.00
PSI	NTRD	FFCB	72015	FFCB (CALLABLE)	5.35000	04-02-12	21,000,000.00	21,000,000.00	20,790,000.00
PSI	NTRD	FFCB	72039	FFCB (CALLABLE)	5.50000	04-03-12	25,000,000.00	24,985,136.15	24,812,500.00

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Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	72040	FFCB (CALLABLE)	5.50000	04-03-12	24,800,000.00	24,785,255.06	24,614,000.00
PSI	NTRD	FFCB	72041	FFCB (CALLABLE)	5.37500	03-07-11	21,425,000.00	21,420,997.69	21,291,093.75
PSI	NTRD	FFCB	72084	FFCB (CALLABLE)	5.34000	04-09-12	25,000,000.00	24,985,084.84	24,742,187.50
PSI	NTRD	FFCB	72101	FFCB (CALLABLE)	5.50000	04-03-12	25,000,000.00	24,985,136.15	24,812,500.00
PSI	NTRD	FFCB	72102	FFCB (CALLABLE)	5.50000	04-03-12	23,000,000.00	22,986,325.26	22,827,500.00
PSI	NTRD	FFCB	72103	FFCB (CALLABLE)	5.40000	04-05-11	25,000,000.00	24,982,366.53	24,851,562.50
PSI	NTRD	FFCB	72121	FFCB (CALLABLE)	5.40000	04-05-11	18,000,000.00	17,983,071.87	17,893,125.00
PSI	NTRD	FFCB	72122	FFCB (CALLABLE)	5.25000	04-09-09	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	FFCB	72178	FFCB (CALLABLE)	5.25000	04-11-11	17,727,000.00	17,718,627.91	17,577,428.44
PSI	NTRD	FFCB	72188	FFCB (CALLABLE)	5.25000	10-05-09	30,565,000.00	30,532,186.84	30,450,381.25
PSI	NTRD	FFCB	72229	FFCB (CALLABLE)	5.25000	04-09-09	34,475,000.00	34,467,338.89	34,442,679.69
PSI	NTRD	FFCB	72231	FFCB (CALLABLE)	5.25000	04-23-09	23,590,000.00	23,587,863.67	23,553,140.63
PSI	NTRD	FFCB	72271	FFCB (CALLABLE)	5.45000	04-18-11	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FFCB	72272	FFCB (CALLABLE)	5.45000	04-18-11	20,000,000.00	19,994,303.90	19,893,750.00
PSI	NTRD	FFCB	72273	FFCB (CALLABLE)	5.35000	04-20-12	35,000,000.00	35,000,000.00	34,660,937.50
PSI	NTRD	FFCB	72336	FFCB (CALLABLE)	5.39000	04-25-12	50,000,000.00	49,927,750.41	49,531,250.00
PSI	NTRD	FFCB	72349	FFCB (CALLABLE)	5.30000	10-26-10	35,000,000.00	34,966,806.10	34,781,250.00
PSI	NTRD	FFCB	72362	FFCB (CALLABLE)	5.25000	04-27-12	45,000,000.00	45,000,000.00	44,493,750.00
PSI	NTRD	FFCB	72363	FFCB (CALLABLE)	5.30000	05-02-11	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FFCB	72374	FFCB (CALLABLE)	5.39000	04-25-12	21,095,000.00	21,044,196.50	20,897,234.38
PSI	NTRD	FFCB	72491	FFCB (CALLABLE)	5.32000	05-16-12	50,000,000.00	50,000,000.00	49,656,250.00
PSI	NTRD	FFCB	72557	FFCB (CALLABLE)	5.22000	05-18-12	45,000,000.00	44,929,733.99	44,451,562.50
PSI	NTRD	FFCB	72636	FFCB (CALLABLE)	5.40000	05-15-12	15,256,000.00	15,241,112.02	15,112,975.00
PSI	NTRD	FFCB	72676	FFCB (CALLABLE)	5.30000	05-29-12	8,750,000.00	8,745,704.02	8,662,500.00
PSI	NTRD	FFCB	72734	FFCB (CALLABLE)	5.60000	06-04-12	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	FFCB	72735	FFCB (CALLABLE)	5.50000	06-05-12	50,000,000.00	50,000,000.00	49,703,125.00
PSI	NTRD	FFCB	72736	FFCB (CALLABLE)	5.50000	06-05-12	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FFCB	72935	FFCB (CALLABLE)	5.70000	06-22-11	15,000,000.00	14,992,546.20	15,028,125.00
<b>FFCB Total</b>							<b>3,079,783,307.69</b>	<b>3,078,440,110.36</b>	<b>3,067,494,523.43</b>
PSI	NTRD	FHLB	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,995,662.02	9,984,375.00
PSI	NTRD	FHLB	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,496,188.66	8,486,718.75
PSI	NTRD	FHLB	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	14,013,514.23	14,002,475.00
PSI	NTRD	FHLB	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FHLB	67796	FHLB (CALLABLE)	4.85000	11-01-07	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	FHLB	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,999,420.33	19,956,250.00
PSI	NTRD	FHLB	67881	FHLB (CALLABLE)	4.75000	08-16-07	12,175,000.00	12,174,948.71	12,163,585.94
PSI	NTRD	FHLB	67894	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	67895	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	24,999,215.75	24,937,500.00
PSI	NTRD	FHLB	67956	FHLB (CALLABLE)	4.87500	01-30-08	25,000,000.00	24,982,667.94	24,921,875.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of June 30, 2007  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	67979	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	67980	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	67982	FHLB (CALLABLE)	5.15000	05-22-08	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	FHLB	68129	FHLB (CALLABLE)	5.10000	03-06-08	50,000,000.00	49,989,355.34	49,906,250.00
PSI	NTRD	FHLB	68228	FHLB (CALLABLE)	5.17000	09-21-07	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	68229	FHLB (CALLABLE)	5.12500	09-21-07	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	68254	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	68255	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	68322	FHLB (CALLABLE)	5.25000	10-03-07	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	68491	FHLB (CALLABLE)	4.90000	07-24-08	50,000,000.00	49,834,893.15	49,796,875.00
PSI	NTRD	FHLB	68492	FHLB (CALLABLE)	5.40000	04-20-09	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	FHLB	68493	FHLB (CALLABLE)	5.37500	04-20-09	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	68505	FHLB (CALLABLE)	5.10000	03-06-08	25,000,000.00	24,975,223.44	24,953,125.00
PSI	NTRD	FHLB	68507	FHLB (CALLABLE)	5.47000	04-17-09	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	68994	FHLB (CALLABLE)	5.62500	05-27-11	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLB	69050	FHLB (CALLABLE)	5.50000	06-12-09	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	69115	FHLB (CALLABLE)	4.25000	09-17-08	10,000,000.00	9,875,521.43	9,881,250.00
PSI	NTRD	FHLB	69244	FHLB	5.12500	06-13-08	50,000,000.00	49,857,310.44	49,921,875.00
PSI	NTRD	FHLB	69320	FHLB (CALLABLE)	6.10000	07-13-11	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FHLB	69538	FHLB (CALLABLE)	5.87500	06-29-11	11,620,000.00	11,564,520.68	11,616,368.75
PSI	NTRD	FHLB	69591	FHLB (CALLABLE)	5.75000	08-07-09	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	FHLB	69943	FHLB (CALLABLE)	5.50000	08-28-09	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FHLB	69945	FHLB (CALLABLE)	5.45000	09-11-09	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FHLB	69987	FHLB (CALLABLE)	5.62500	08-24-11	7,470,000.00	7,470,000.00	7,467,665.63
PSI	NTRD	FHLB	70061	FHLB (CALLABLE)	5.60000	04-05-10	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	70072	FHLB (CALLABLE)	5.50000	08-28-09	25,000,000.00	24,982,552.37	24,984,375.00
PSI	NTRD	FHLB	70073	FHLB (CALLABLE)	5.50000	08-28-09	25,000,000.00	24,981,634.08	24,984,375.00
PSI	NTRD	FHLB	70075	FHLB (CALLABLE)	5.60000	10-05-11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	70107	FHLB (CALLABLE)	5.70000	09-28-11	5,330,000.00	5,330,000.00	5,320,006.25
PSI	NTRD	FHLB	70152	FHLB (CALLABLE)	5.25000	10-06-11	50,000,000.00	49,957,338.44	49,625,000.00
PSI	NTRD	FHLB	70228	FHLB (CALLABLE)	5.80000	09-12-11	38,190,000.00	38,259,742.21	38,142,262.50
PSI	NTRD	FHLB	70292	FHLB (CALLABLE)	5.25000	10-06-11	30,880,000.00	30,776,489.97	30,648,400.00
PSI	NTRD	FHLB	70363	FHLB (CALLABLE)	5.75000	10-17-11	29,920,000.00	29,904,574.65	29,863,900.00
PSI	NTRD	FHLB	70364	FHLB (CALLABLE)	5.40000	09-18-08	25,000,000.00	24,997,305.91	24,992,187.50
PSI	NTRD	FHLB	70365	FHLB (CALLABLE)	5.50000	11-09-11	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	70380	FHLB (CALLABLE)	5.60000	10-20-11	22,780,000.00	22,729,010.73	22,680,337.50
PSI	NTRD	FHLB	70381	FHLB (CALLABLE)	5.50000	09-15-11	17,590,000.00	17,579,450.90	17,518,540.63
PSI	NTRD	FHLB	70382	FHLB (CALLABLE)	5.44000	11-03-11	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FHLB	70696	FHLB (CALLABLE)	5.65000	11-28-11	10,820,000.00	10,815,226.99	10,782,806.25
PSI	NTRD	FHLB	70706	FHLB (CALLABLE)	5.53000	11-09-11	10,000,000.00	9,995,614.33	9,943,750.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	70719	FHLB (CALLABLE)	5.55000	11-30-11	22,905,000.00	22,870,603.61	22,776,159.38
PSI	NTRD	FHLB	70730	FHLB (CALLABLE)	5.53000	11-09-11	25,945,000.00	25,938,165.29	25,799,059.38
PSI	NTRD	FHLB	70790	FHLB (CALLABLE)	5.30000	12-06-11	30,000,000.00	30,000,000.00	29,709,375.00
PSI	NTRD	FHLB	70793	FHLB (CALLABLE)	5.25000	06-11-10	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	FHLB	70810	FHLB (CALLABLE)	5.40000	12-07-10	19,695,000.00	19,695,000.00	19,614,989.06
PSI	NTRD	FHLB	70857	FHLB (CALLABLE)	5.35000	12-28-11	9,090,000.00	9,090,000.00	9,007,621.88
PSI	NTRD	FHLB	70870	FHLB (CALLABLE)	5.50000	12-05-11	20,590,000.00	20,633,469.73	20,474,181.25
PSI	NTRD	FHLB	70871	FHLB (CALLABLE)	5.34000	12-13-11	25,000,000.00	25,000,000.00	24,773,437.50
PSI	NTRD	FHLB	70872	FHLB (CALLABLE)	5.30000	12-14-11	25,000,000.00	24,994,431.13	24,742,187.50
PSI	NTRD	FHLB	70875	FHLB (CALLABLE)	5.50000	12-20-11	35,135,000.00	35,207,537.22	34,915,406.25
PSI	NTRD	FHLB	70899	FHLB (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,656,250.00
PSI	NTRD	FHLB	70911	FHLB (CALLABLE)	5.50000	11-15-11	50,000,000.00	50,088,777.78	49,921,875.00
PSI	NTRD	FHLB	70912	FHLB (CALLABLE)	5.47000	12-19-11	25,000,000.00	25,000,000.00	24,835,937.50
PSI	NTRD	FHLB	70914	FHLB (CALLABLE)	5.55000	12-21-11	27,860,000.00	27,835,069.42	27,703,287.50
PSI	NTRD	FHLB	70925	FHLB (CALLABLE)	5.50000	11-15-11	23,655,000.00	23,691,094.41	23,618,039.06
PSI	NTRD	FHLB	70949	FHLB (CALLABLE)	5.45000	05-08-09	33,425,000.00	33,425,000.00	33,393,664.06
PSI	NTRD	FHLB	70950	FHLB (CALLABLE)	5.30000	12-27-11	25,000,000.00	25,000,000.00	24,757,812.50
PSI	NTRD	FHLB	70951	FHLB (CALLABLE)	5.40000	12-21-11	40,000,000.00	39,964,205.91	39,675,000.00
PSI	NTRD	FHLB	70981	FHLB (CALLABLE)	5.52000	12-19-11	36,010,000.00	35,993,907.91	35,807,443.75
PSI	NTRD	FHLB	71002	FHLB (CALLABLE)	5.47000	12-19-11	25,000,000.00	24,993,017.52	24,835,937.50
PSI	NTRD	FHLB	71086	FHLB (CALLABLE)	5.60000	12-29-11	9,875,000.00	9,872,225.02	9,834,882.81
PSI	NTRD	FHLB	71186	FHLB (CALLABLE)	5.55000	01-17-12	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	FHLB	71188	FHLB (CALLABLE)	5.55000	01-17-12	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	FHLB	71259	FHLB (CALLABLE)	5.50000	12-06-11	24,135,000.00	24,086,840.87	23,984,156.25
PSI	NTRD	FHLB	71262	FHLB (CALLABLE)	5.55000	01-23-12	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	71263	FHLB (CALLABLE)	5.60000	01-23-12	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FHLB	71264	FHLB (CALLABLE)	5.55000	01-23-12	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	71266	FHLB (CALLABLE)	5.31000	01-26-12	25,000,000.00	25,000,000.00	24,828,125.00
PSI	NTRD	FHLB	71285	FHLB (CALLABLE)	5.35000	01-20-12	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FHLB	71286	FHLB (CALLABLE)	5.51000	01-23-12	25,000,000.00	24,977,176.89	24,851,562.50
PSI	NTRD	FHLB	71287	FHLB (CALLABLE)	5.31000	01-26-12	25,000,000.00	25,000,000.00	24,828,125.00
PSI	NTRD	FHLB	71288	FHLB (CALLABLE)	5.73000	01-26-12	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	FHLB	71378	FHLB (CALLABLE)	5.30000	07-17-08	25,000,000.00	24,996,987.94	25,000,000.00
PSI	NTRD	FHLB	71379	FHLB (CALLABLE)	5.25000	01-05-09	25,000,000.00	24,965,910.69	24,945,312.50
PSI	NTRD	FHLB	71380	FHLB (CALLABLE)	5.30000	07-17-08	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLB	71381	FHLB (CALLABLE)	5.30000	07-17-08	25,000,000.00	24,996,456.40	25,000,000.00
PSI	NTRD	FHLB	71383	FHLB (CALLABLE)	5.25000	01-26-09	32,865,000.00	32,800,105.17	32,782,837.50
PSI	NTRD	FHLB	71407	FHLB (CALLABLE)	5.35000	02-05-09	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	71408	FHLB (CALLABLE)	5.35000	02-05-09	10,000,000.00	10,000,000.00	9,993,750.00
PSI	NTRD	FHLB	71525	FHLB (CALLABLE)	5.30000	02-15-08	48,000,000.00	48,000,000.00	47,970,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	71651	FHLB (CALLABLE)	5.30000	09-05-08	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FHLB	71686	FHLB (CALLABLE)	5.30000	03-05-08	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	71825	FHLB (CALLABLE)	5.25000	01-29-10	33,335,000.00	33,335,000.00	33,189,159.38
PSI	NTRD	FHLB	72082	FHLB (CALLABLE)	5.50000	10-05-09	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FHLB	72214	FHLB (CALLABLE)	5.50000	04-16-12	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	FHLB	72351	FHLB (CALLABLE)	5.55000	04-30-12	22,575,000.00	22,571,728.66	22,426,851.56
PSI	NTRD	FHLB	72675	FHLB (CALLABLE)	5.40000	11-24-08	31,760,000.00	31,760,000.00	31,730,225.00
PSI	NTRD	FHLB	72757	FHLB (CALLABLE)	5.55000	06-06-12	18,130,000.00	18,112,118.08	18,045,015.63
<b>FHLB Total</b>							<b>2,689,280,000.00</b>	<b>2,688,432,212.35</b>	<b>2,680,886,359.40</b>
PSI	NTRD	FHLM	67259	FHLMC (CALLABLE)	5.00000	12-20-07	50,000,000.00	50,000,000.00	49,908,000.00
PSI	NTRD	FHLM	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,886,000.00
PSI	NTRD	FHLM	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,886,000.00
PSI	NTRD	FHLM	67759	FHLMC (CALLABLE)	5.00000	02-01-08	50,000,000.00	50,000,000.00	49,885,000.00
PSI	NTRD	FHLM	67784	FHLMC (CALLABLE)	4.88000	08-01-07	50,000,000.00	50,000,000.00	49,976,560.00
PSI	NTRD	FHLM	67785	FHLMC (CALLABLE)	4.85000	08-09-07	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FHLM	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,886,000.00
PSI	NTRD	FHLM	67981	FHLMC (CALLABLE)	5.00000	02-21-08	25,000,000.00	25,000,000.00	24,940,500.00
PSI	NTRD	FHLM	68098	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,918,500.00
PSI	NTRD	FHLM	68099	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,918,500.00
PSI	NTRD	FHLM	68115	FHLMC (CALLABLE)	5.25000	03-07-08	39,919,000.00	39,917,634.78	39,872,294.77
PSI	NTRD	FHLM	68161	FHLMC	5.12500	02-27-08	50,000,000.00	49,995,873.29	49,918,500.00
PSI	NTRD	FHLM	68173	FHLMC (CALLABLE)	5.12500	02-27-08	15,000,000.00	14,999,504.79	14,975,550.00
PSI	NTRD	FHLM	68256	FHLMC (CALLABLE)	5.25000	09-22-08	25,000,000.00	25,000,000.00	24,960,750.00
PSI	NTRD	FHLM	69255	FHLMC (CALLABLE)	5.78000	07-06-09	25,000,000.00	25,000,000.00	25,001,250.00
PSI	NTRD	FHLM	69540	FHLMC (CALLABLE)	6.17000	08-03-11	50,000,000.00	50,000,000.00	50,035,000.00
PSI	NTRD	FHLM	69543	FHLMC (CALLABLE)	6.18000	08-03-11	25,000,000.00	25,000,000.00	25,018,250.00
PSI	NTRD	FHLM	69612	FHLMC (CALLABLE)	6.04000	08-10-11	25,000,000.00	24,994,862.40	25,016,750.00
PSI	NTRD	FHLM	69931	FHLMC (CALLABLE)	5.60000	08-24-11	50,000,000.00	50,000,000.00	49,973,500.00
PSI	NTRD	FHLM	69955	FHLMC (CALLABLE)	5.45000	06-21-10	50,000,000.00	50,000,000.00	49,971,500.00
PSI	NTRD	FHLM	69978	FHLMC (CALLABLE)	5.60000	08-24-11	25,600,000.00	25,600,000.00	25,586,432.00
PSI	NTRD	FHLM	69990	FHLMC (CALLABLE)	5.65000	09-21-11	25,000,000.00	25,000,000.00	24,932,250.00
PSI	NTRD	FHLM	69991	FHLMC (CALLABLE)	5.72500	09-14-11	25,000,000.00	25,000,000.00	24,934,000.00
PSI	NTRD	FHLM	70060	FHLMC (CALLABLE)	5.60000	10-04-10	25,000,000.00	25,000,000.00	24,950,500.00
PSI	NTRD	FHLM	70077	FHLMC (CALLABLE)	5.60000	04-05-10	50,000,000.00	50,000,000.00	49,956,000.00
PSI	NTRD	FHLM	70078	FHLMC (CALLABLE)	5.77000	10-03-11	25,000,000.00	25,000,000.00	24,972,000.00
PSI	NTRD	FHLM	70148	FHLMC (CALLABLE)	5.45000	09-02-11	50,000,000.00	50,159,084.95	49,831,500.00
PSI	NTRD	FHLM	70153	FHLMC (CALLABLE)	5.27000	10-17-11	25,000,000.00	25,000,000.00	24,812,250.00
PSI	NTRD	FHLM	70178	FHLMC (CALLABLE)	5.60000	04-18-11	33,198,000.00	33,301,831.09	33,142,891.32
PSI	NTRD	FHLM	70185	FHLMC (CALLABLE)	5.27000	10-06-11	25,000,000.00	25,000,000.00	24,762,000.00

**Los Angeles County Treasurer**  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	70253	FHLMC (CALLABLE)	5.43000	10-24-11	50,000,000.00	50,000,000.00	49,863,500.00
PSI	NTRD	FHLM	70306	FHLMC (CALLABLE)	5.49000	10-27-11	25,000,000.00	25,000,000.00	24,894,530.00
PSI	NTRD	FHLM	70322	FHLMC (CALLABLE)	5.25000	10-06-11	25,000,000.00	24,872,235.44	24,801,750.00
PSI	NTRD	FHLM	70323	FHLMC (CALLABLE)	5.45000	09-02-11	25,000,000.00	24,995,733.48	24,915,750.00
PSI	NTRD	FHLM	70345	FHLMC (CALLABLE)	5.70000	10-26-11	25,000,000.00	25,000,000.00	24,932,750.00
PSI	NTRD	FHLM	70652	FHLMC (CALLABLE)	5.50000	11-15-10	17,325,000.00	17,325,000.00	17,272,851.75
PSI	NTRD	FHLM	70667	FHLMC (CALLABLE)	5.50000	11-28-11	25,000,000.00	25,000,000.00	24,810,000.00
PSI	NTRD	FHLM	70692	FHLMC (CALLABLE)	5.50000	11-09-11	20,977,000.00	20,958,630.70	20,845,054.67
PSI	NTRD	FHLM	70695	FHLMC (CALLABLE)	5.55000	11-28-11	25,000,000.00	25,000,000.00	24,865,000.00
PSI	NTRD	FHLM	70697	FHLMC (CALLABLE)	5.55000	11-28-11	25,000,000.00	25,000,000.00	24,865,000.00
PSI	NTRD	FHLM	70698	FHLMC (CALLABLE)	5.59000	12-05-11	25,000,000.00	25,000,000.00	24,884,500.00
PSI	NTRD	FHLM	70707	FHLMC (CALLABLE)	5.55000	11-28-11	8,925,000.00	8,925,000.00	8,876,805.00
PSI	NTRD	FHLM	70718	FHLMC (CALLABLE)	5.50000	11-28-11	25,000,000.00	25,000,000.00	24,875,500.00
PSI	NTRD	FHLM	70794	FHLMC (CALLABLE)	5.30000	12-20-11	25,000,000.00	25,000,000.00	24,743,250.00
PSI	NTRD	FHLM	70856	FHLMC (CALLABLE)	5.32000	12-21-11	25,000,000.00	25,000,000.00	24,750,500.00
PSI	NTRD	FHLM	70858	FHLMC (CALLABLE)	5.35000	12-19-11	25,000,000.00	25,000,000.00	24,754,750.00
PSI	NTRD	FHLM	70868	FHLMC (CALLABLE)	5.50000	11-28-11	25,000,000.00	25,050,219.07	25,056,640.63
PSI	NTRD	FHLM	70873	FHLMC (CALLABLE)	5.37500	12-19-11	25,000,000.00	25,000,000.00	24,779,250.00
PSI	NTRD	FHLM	70874	FHLMC (CALLABLE)	5.26500	12-19-11	25,000,000.00	25,000,000.00	24,723,250.00
PSI	NTRD	FHLM	70895	FHLMC (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,606,500.00
PSI	NTRD	FHLM	70896	FHLMC (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,606,500.00
PSI	NTRD	FHLM	70897	FHLMC (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,606,500.00
PSI	NTRD	FHLM	70898	FHLMC (CALLABLE)	5.45000	12-21-11	25,000,000.00	25,000,000.00	24,803,250.00
PSI	NTRD	FHLM	70913	FHLMC (CALLABLE)	5.50000	12-21-11	50,000,000.00	50,000,000.00	49,654,000.00
PSI	NTRD	FHLM	70974	FHLMC (CALLABLE)	5.50000	11-28-11	27,825,000.00	27,825,000.00	27,686,431.50
PSI	NTRD	FHLM	70980	FHLMC (CALLABLE)	5.00000	01-28-08	25,000,000.00	24,978,437.96	24,943,000.00
PSI	NTRD	FHLM	71171	FHLMC (CALLABLE)	5.30000	01-09-12	25,000,000.00	25,000,000.00	24,809,000.00
PSI	NTRD	FHLM	71185	FHLMC (CALLABLE)	5.55000	01-09-12	38,550,000.00	38,550,000.00	38,378,452.50
PSI	NTRD	FHLM	71187	FHLMC (CALLABLE)	5.57000	01-17-12	50,000,000.00	50,000,000.00	49,742,185.00
PSI	NTRD	FHLM	71200	FHLMC (CALLABLE)	5.55000	12-28-11	8,515,000.00	8,511,157.01	8,467,103.13
PSI	NTRD	FHLM	71212	FHLMC (CALLABLE)	5.55000	01-09-12	25,000,000.00	24,997,736.86	24,888,750.00
PSI	NTRD	FHLM	71213	FHLMC (CALLABLE)	5.55000	01-09-12	25,000,000.00	25,000,000.00	24,888,750.00
PSI	NTRD	FHLM	71320	FHLMC (CALLABLE)	5.55000	01-09-12	16,930,000.00	16,922,290.64	16,854,661.50
PSI	NTRD	FHLM	71393	FHLMC (CALLABLE)	5.35000	02-06-09	25,000,000.00	24,994,188.10	24,962,000.00
PSI	NTRD	FHLM	71559	FHLMC (CALLABLE)	5.30000	08-14-08	25,000,000.00	25,000,000.00	24,970,750.00
PSI	NTRD	FHLM	71560	FHLMC (CALLABLE)	5.30000	08-14-08	25,000,000.00	25,000,000.00	24,970,750.00
PSI	NTRD	FHLM	71592	FHLMC (CALLABLE)	5.30000	08-22-08	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLM	71593	FHLMC (CALLABLE)	5.30000	08-22-08	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLM	71611	FHLMC (CALLABLE)	5.35000	08-22-08	25,000,000.00	25,000,000.00	24,979,500.00
PSI	NTRD	FHLM	71806	FHLMC (CALLABLE)	5.60000	03-08-10	25,000,000.00	25,000,000.00	24,969,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	71807	FHLMC (CALLABLE)	5.60000	03-08-10	25,000,000.00	25,000,000.00	24,969,500.00
PSI	NTRD	FHLM	71844	FHLMC (CALLABLE)	5.34000	03-21-11	25,000,000.00	25,000,000.00	24,839,500.00
PSI	NTRD	FHLM	71858	FHLMC (CALLABLE)	5.30000	03-12-10	50,000,000.00	50,000,000.00	49,782,500.00
PSI	NTRD	FHLM	71870	FHLMC (CALLABLE)	5.25000	03-15-12	25,000,000.00	24,991,790.76	24,764,000.00
PSI	NTRD	FHLM	72083	FHLMC (CALLABLE)	5.40000	10-09-08	50,000,000.00	50,000,000.00	49,964,500.00
PSI	NTRD	FHLM	72232	FHLMC (CALLABLE)	5.55000	04-16-12	25,000,000.00	25,000,000.00	24,846,250.00
PSI	NTRD	FHLM	72321	FHLMC (CALLABLE)	5.45000	04-19-10	19,030,000.00	19,030,000.00	18,978,238.40
PSI	NTRD	FHLM	72510	FHLMC (CALLABLE)	5.55000	04-16-12	25,000,000.00	25,000,000.00	24,846,250.00
PSI	NTRD	FHLM	72511	FHLMC (CALLABLE)	5.50000	05-21-10	25,000,000.00	25,000,000.00	24,942,000.00
PSI	NTRD	FHLM	72586	FHLMC (CALLABLE)	5.55000	04-16-12	22,620,000.00	22,614,492.82	22,480,887.00
PSI	NTRD	FHLM	72587	FHLMC (CALLABLE)	5.50000	11-23-11	30,000,000.00	30,000,000.00	29,813,100.00
PSI	NTRD	FHLM	72711	FHLMC (CALLABLE)	5.35000	11-28-08	25,000,000.00	25,000,000.00	24,982,000.00
<b>FHLM Total</b>							<u>2,599,414,000.00</u>	<u>2,599,510,704.14</u>	<u>2,590,303,919.17</u>
PSI	NTRD	FRAM	64475	FFCB FRN	5.24500	09-24-07	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	FRAM	67830	FFCB FRN	5.25000	02-12-09	25,000,000.00	25,003,432.65	25,008,000.00
<b>FRAM Total</b>							<u>50,000,000.00</u>	<u>50,003,432.65</u>	<u>50,011,000.00</u>
PSI	NTRD	FRCDQ2	71710	BK OF NOVA SCOTIA FRCD	5.29000	08-29-08	50,000,000.00	50,000,000.00	50,006,300.00
<b>FRCDQ2 Total</b>							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>50,006,300.00</u>
PSI	NTRD	FRCDSP	71904	SOCIETE GENERALE NY FRCD	5.38000	03-14-08	50,000,000.00	50,003,385.14	49,975,000.00
PSI	NTRD	FRCDSP	72011	SOCIETE GENERALE NY FRCD	5.38000	03-21-08	50,000,000.00	50,003,479.31	50,000,000.00
PSI	NTRD	FRCDSP	72770	BK OF MONTREAL CHICAGO FRCD	5.38000	06-04-08	50,000,000.00	50,004,464.59	49,975,000.00
<b>FRCDSP Total</b>							<u>150,000,000.00</u>	<u>150,011,329.04</u>	<u>149,950,000.00</u>
PSI	NTRD	FRNSP	72478	ABN AMRO BK NV CHICAGO FRN	5.37500	05-06-08	50,000,000.00	50,004,081.71	49,975,000.00
<b>FRNSP Total</b>							<u>50,000,000.00</u>	<u>50,004,081.71</u>	<u>49,975,000.00</u>
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERT	9.25000	12-01-08	53,322.01	53,320.43	54,262.08
<b>HLPC Total</b>							<u>53,322.01</u>	<u>53,320.43</u>	<u>54,262.08</u>
PSI	NTRD	MCPN	62341	FHLMC (CALLABLE)	4.90000	09-10-07	50,000,000.00	50,000,000.00	49,955,500.00
<b>MCPN Total</b>							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,955,500.00</u>
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	4.87500	08-03-07	50,000,000.00	50,000,000.00	49,974,500.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	4.87500	08-03-07	3,215,000.00	3,215,000.00	3,213,360.35
PSI	NTRD	MCSA	65808	FHLB (CALLABLE)	5.00000	07-26-07	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	71065	FHLMC (CALLABLE)	6.00000	12-27-11	50,000,000.00	49,997,754.65	49,330,000.00
PSI	NTRD	MCSA	72771	FHLB (CALLABLE)	6.00000	06-06-12	20,000,000.00	20,000,000.00	19,918,750.00
<b>MCSA Total</b>							<u>173,215,000.00</u>	<u>173,212,754.65</u>	<u>172,420,985.35</u>



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PSI	NTRD	NCD1	72467	FIRST TENNESSEE BK NA CD	5.29000	07-03-07	50,000,000.00	50,000,027.53	49,999,750.00
PSI	NTRD	NCD1	72509	CITIBANK NA CD	5.30000	08-09-07	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	NCD1	72517	FIRST TENNESSEE BK NA CD	5.29000	07-09-07	50,000,000.00	50,000,110.11	49,999,440.00
PSI	NTRD	NCD1	72568	FIRST TENNESSEE BK NA CD	5.29000	07-11-07	50,000,000.00	50,000,068.83	49,999,365.00
PSI	NTRD	NCD1	72665	CITIBANK NA CD	5.30500	08-22-07	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	NCD1	72785	CITIBANK NA CD	5.31000	09-04-07	50,000,000.00	50,000,000.00	49,997,270.00
<b>NCD1 Total</b>							300,000,000.00	300,000,206.47	299,991,740.00
PSI	NTRD	NCDSU	67978	WELLS FARGO BK NA CD (CALLABLE)	5.25000	08-06-07	50,000,000.00	50,000,000.00	49,988,500.00
<b>NCDSU Total</b>							50,000,000.00	50,000,000.00	49,988,500.00
PSI	NTRD	NOTE	69243	USTN	4.87500	05-31-08	50,000,000.00	49,888,357.74	49,953,125.00
<b>NOTE Total</b>							50,000,000.00	49,888,357.74	49,953,125.00
PSI	NTRD	YANK	70183	ROYAL BK OF CANADA NY CD	5.30000	10-05-07	50,000,000.00	50,000,000.00	49,969,464.50
<b>YANK Total</b>							50,000,000.00	50,000,000.00	49,969,464.50
PSI	NTRD	YANK1	71205	DEUTSCHE BK AG NY CD	5.30000	07-03-07	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	71361	CREDIT SUISSE NY CD	5.36500	01-25-08	50,000,000.00	50,000,000.00	49,970,155.00
PSI	NTRD	YANK1	71382	DEUTSCHE BK AG NY CD (CALLABLE)	5.37000	01-28-08	25,000,000.00	25,000,000.00	24,985,687.50
PSI	NTRD	YANK1	71395	ROYAL BK OF SCOTLAND PLC NY CD	5.36500	01-29-08	50,000,000.00	50,001,396.34	49,970,525.00
PSI	NTRD	YANK1	71919	BARCLAYS BK PLC NY CD (CALLABLE)	5.35000	04-14-08	50,000,000.00	50,000,000.00	49,968,789.00
PSI	NTRD	YANK1	71934	DEUTSCHE BK AG NY CD	5.34500	08-08-07	44,760,000.00	44,761,163.65	44,756,660.90
PSI	NTRD	YANK1	72037	RABOBANK NEDERLAND NV NY CD	5.27000	09-04-07	50,000,000.00	49,998,230.63	49,986,855.00
PSI	NTRD	YANK1	72038	RABOBANK NEDERLAND NV NY CD	5.27000	09-04-07	50,000,000.00	49,998,230.63	49,986,855.00
PSI	NTRD	YANK1	72099	UBS AG STAMFORD CD	5.29000	07-02-07	50,000,000.00	50,000,000.00	49,999,715.00
PSI	NTRD	YANK1	72154	BK OF NOVA SCOTIA NY CD	5.29000	07-06-07	50,000,000.00	50,000,068.52	49,999,360.00
PSI	NTRD	YANK1	72337	ABN AMRO BK NV CHICAGO CD	5.28000	10-17-07	50,000,000.00	50,001,461.28	49,985,660.00
PSI	NTRD	YANK1	72444	RABOBANK NEDERLAND NV NY CD	5.27000	08-01-07	50,000,000.00	50,000,000.00	49,996,510.00
PSI	NTRD	YANK1	72455	BNP PARIBAS SF CD	5.29500	08-01-07	50,000,000.00	50,000,000.00	49,997,675.00
PSI	NTRD	YANK1	72475	ROYAL BK OF SCOTLAND PLC NY CD	5.27000	07-02-07	50,000,000.00	50,000,000.00	49,999,730.00
PSI	NTRD	YANK1	72476	ABN AMRO BK NV CHICAGO CD	5.27500	07-05-07	50,000,000.00	50,000,000.00	49,999,515.00
PSI	NTRD	YANK1	72477	ABN AMRO BK NV CHICAGO CD	5.28500	08-06-07	50,000,000.00	50,000,246.60	49,996,708.50
PSI	NTRD	YANK1	72501	DEUTSCHE BK AG NY CD (CALLABLE)	5.30000	05-08-08	25,000,000.00	25,000,000.00	24,976,227.50
PSI	NTRD	YANK1	72540	LLOYDS TSB BK PLC NY CD	5.28000	07-10-07	50,000,000.00	50,000,000.00	49,999,255.00
PSI	NTRD	YANK1	72558	LLOYDS TSB BK PLC NY CD	5.29000	08-13-07	50,000,000.00	50,000,000.00	49,997,010.00
PSI	NTRD	YANK1	72588	ABN AMRO BK NV CHICAGO CD	5.28500	08-16-07	50,000,000.00	50,000,000.00	49,996,740.00
PSI	NTRD	YANK1	72678	ABN AMRO BK NV (CALLABLE)	5.33500	05-27-08	50,000,000.00	50,002,179.54	49,970,625.00
PSI	NTRD	YANK1	72723	BK OF NOVA SCOTIA PORTLAND CD	5.28000	07-31-07	50,000,000.00	50,000,412.86	49,998,050.00
PSI	NTRD	YANK1	72744	CREDIT SUISSE NY CD	5.29500	08-01-07	50,000,000.00	50,000,000.00	49,998,705.00
PSI	NTRD	YANK1	72764	BK OF MONTREAL CHICAGO CD	5.30000	07-31-07	50,000,000.00	50,000,000.00	49,999,000.00



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	72786	CREDIT SUISSE NY CD	5.39000	06-05-08	50,000,000.00	50,000,000.00	49,995,785.00
PSI	NTRD	YANK1	72800	SVENSKA HANDELSBANKEN NY CD	5.28500	07-09-07	50,000,000.00	50,000,055.29	49,999,685.00
PSI	NTRD	YANK1	72866	SOCIETE GENERALE NY CD	5.28000	07-02-07	50,000,000.00	50,000,013.85	49,999,900.00
PSI	NTRD	YANK1	72878	BNP PARIBAS SF CD	5.26000	07-03-07	50,000,000.00	50,000,000.00	49,999,760.00
PSI	NTRD	YANK1	72897	BK OF MONTREAL CHICAGO CD	5.44000	06-13-08	50,000,000.00	50,004,580.47	50,021,710.00
PSI	NTRD	YANK1	72981	SVENSKA HANDELSBANKEN NY CD	5.28000	07-18-07	50,000,000.00	50,000,235.08	49,999,510.00
PSI	NTRD	YANK1	73027	LLOYDS TSB BK PLC NY CD	5.28000	07-09-07	50,000,000.00	50,000,110.82	49,999,775.00
PSI	NTRD	YANK1	73068	BNP PARIBAS SF CD	5.28000	07-03-07	50,000,000.00	50,000,000.00	49,999,930.00
PSI	NTRD	YANK1	73092	LLOYDS TSB BK PLC NY CD	5.28000	07-10-07	50,000,000.00	50,000,124.75	49,999,810.00
PSI	NTRD	YANK1	73103	SOCIETE GENERALE NY CD	5.29000	07-03-07	50,000,000.00	50,000,027.75	49,999,985.00
PSI	NTRD	YANK1	73104	RABOBANK NEDERLAND NV NY CD	5.28000	07-10-07	50,000,000.00	50,000,124.75	49,999,810.00
PSI	NTRD	YANK1	73132	RABOBANK NEDERLAND NV NY CD	5.30500	07-05-07	50,000,000.00	50,000,000.00	50,000,110.00
PSI	NTRD	YANK1	73135	LLOYDS TSB BK PLC NY CD	5.28000	07-13-07	50,000,000.00	50,000,166.28	49,999,775.00
PSI	NTRD	YANK1	73162	RABOBANK NEDERLAND NV NY CD	5.31500	07-05-07	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	73163	RABOBANK NEDERLAND NV NY CD	5.31500	07-05-07	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	YANK1	73181	SVENSKA HANDELSBANKEN NY CD	5.28500	07-30-07	50,000,000.00	50,000,400.90	49,999,325.00
PSI	NTRD	YANK1	73182	CIBC NY CD	5.29000	07-30-07	50,000,000.00	50,000,400.96	49,999,570.00
PSI	NTRD	YANK1	73192	BNP PARIBAS SF CD	5.30000	07-06-07	50,000,000.00	50,000,000.00	50,000,095.00
PSI	NTRD	YANK1	73193	BNP PARIBAS SF CD	5.30000	07-06-07	10,000,000.00	10,000,000.00	10,000,019.00
<b>YANK1 Total</b>							<u>2,029,760,000.00</u>	<u>2,029,769,630.95</u>	<u>2,029,550,167.40</u>
PSI	NTRD	YANK3	70894	ROYAL BK OF CANADA NY CD (CALLABLE)	5.30000	06-18-08	25,000,000.00	25,000,000.00	24,947,841.50
PSI	NTRD	YANK3	71265	ROYAL BK OF CANADA NY CD (CALLABLE)	5.39000	07-25-08	25,000,000.00	25,000,000.00	24,925,675.00
PSI	NTRD	YANK3	71892	ROYAL BK OF CANADA NY CD (CALLABLE)	5.32500	09-19-08	50,000,000.00	50,000,000.00	49,926,190.50
<b>YANK3 Total</b>							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>99,799,707.00</u>
PSI	NTRD	YCDSU30	67856	DEUTSCHE BK AG NY CD SU (CALLABLE)	5.25000	08-01-07	50,000,000.00	50,000,000.00	49,984,750.00
<b>YCDSU30 Total</b>							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,984,750.00</u>
<b>PSI-NTRD Total</b>							<u><b>17,970,692,063.53</b></u>	<u><b>17,959,883,179.22</b></u>	<u><b>17,928,785,829.54</b></u>
<b>PSI-Historical cost</b>								<u><b>17,945,837,748.59</b></u>	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	UST BOND	10.37500	11-15-12	250,000.00	248,028.11	254,765.63
		<b>BOND Total</b>					250,000.00	248,028.11	254,765.63
		<b>AST - ATTORNEY SETTLEMENT TRUST Total</b>					250,000.00	248,028.11	254,765.63
SPI	AUSD	GIC04	71921	FSACMS - ARCADIA USD GIC	4.86600	03-15-10	162,000,000.00	162,000,000.00	162,000,000.00
		<b>GIC04 Total</b>					162,000,000.00	162,000,000.00	162,000,000.00
		<b>AUSD - ARCADIA USD Total</b>					162,000,000.00	162,000,000.00	162,000,000.00
SPI	BLPSI	STRP	65916	US TREASURY STRIPS	0.00000	08-15-07	500,000.00	497,756.21	497,215.00
SPI	BLPSI	STRP	69405	US TREASURY STRIPS	0.00000	08-15-09	500,000.00	450,132.29	451,055.00
SPI	BLPSI	STRP	69406	US TREASURY STRIPS	0.00000	05-15-08	500,000.00	478,724.06	478,825.00
SPI	BLPSI	STRP	71612	US TREASURY STRIPS	0.00000	02-15-08	500,000.00	484,882.86	484,820.00
		<b>STRP Total</b>					2,000,000.00	1,911,495.42	1,911,915.00
SPI	BLPSI	TBIL	72123	UST BILL	4.91000	07-05-07	700,000.00	699,618.11	699,811.00
		<b>TBIL Total</b>					700,000.00	699,618.11	699,811.00
		<b>BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total</b>					2,700,000.00	2,611,113.53	2,611,726.00
SPI	F5LA	BNOT	71486	BK OFAMERICA NA BK NOTE	5.33000	08-02-07	34,000,000.00	34,000,000.00	33,997,011.40
		<b>BNOT Total</b>					34,000,000.00	34,000,000.00	33,997,011.40
SPI	F5LA	CPD	71484	TOYOTA MOTOR CREDIT CORP CP	5.19000	08-02-07	34,000,000.00	33,843,146.67	33,829,728.00
		<b>CPD Total</b>					34,000,000.00	33,843,146.67	33,829,728.00
SPI	F5LA	CPI	71483	GE CAPITAL CORP CP	5.20000	08-01-07	34,000,000.00	34,000,000.00	33,997,821.62
		<b>CPI Total</b>					34,000,000.00	34,000,000.00	33,997,821.62
SPI	F5LA	FFCB	69690	FFCB	5.32000	08-09-07	37,000,000.00	37,000,000.00	36,988,437.50
SPI	F5LA	FFCB	71485	FFCB	5.20000	02-07-08	16,249,000.00	16,251,508.80	16,228,688.75
SPI	F5LA	FFCB	71487	FFCB	5.12500	01-18-08	751,000.00	750,690.33	749,826.56
SPI	F5LA	FFCB	72936	FFCB (CALLABLE)	5.60000	06-25-10	20,000,000.00	19,998,010.95	20,012,500.00
		<b>FFCB Total</b>					74,000,000.00	74,000,210.08	73,979,452.81
SPI	F5LA	FHLB	69703	FHLB	5.25000	08-03-07	48,000,000.00	47,993,610.76	47,985,000.00
SPI	F5LA	FHLB	71347	FHLB	5.00000	01-11-08	10,000,000.00	9,988,623.80	9,978,125.00
SPI	F5LA	FHLB	71610	FHLB (CALLABLE)	5.25000	02-15-08	15,000,000.00	15,000,000.00	14,985,937.50
SPI	F5LA	FHLB	72343	FHLB (CALLABLE)	5.25000	04-02-09	15,000,000.00	15,000,000.00	14,957,812.50
		<b>FHLB Total</b>					88,000,000.00	87,982,234.56	87,906,875.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	F5LA	FHLM	70694	FHLMC (CALLABLE)	5.40000	11-24-09	20,000,000.00	20,000,000.00	19,951,200.00
SPI	F5LA	FHLM	71608	FHLMC (CALLABLE)	5.25000	02-15-08	50,000,000.00	50,000,000.00	49,939,000.00
SPI	F5LA	FHLM	72288	FHLMC (CALLABLE)	5.35000	04-17-09	28,000,000.00	28,000,000.00	27,953,240.00
<b>FHLM Total</b>							<b>98,000,000.00</b>	<b>98,000,000.00</b>	<b>97,843,440.00</b>
SPI	F5LA	NOTE	70529	USTN	3.87500	07-31-07	20,000,000.00	19,982,314.56	19,986,000.00
SPI	F5LA	NOTE	70530	USTN	3.87500	07-31-07	50,000,000.00	49,955,142.52	49,965,000.00
SPI	F5LA	NOTE	70531	USTN	3.87500	07-31-07	50,000,000.00	49,956,001.03	49,965,000.00
<b>NOTE Total</b>							<b>120,000,000.00</b>	<b>119,893,458.11</b>	<b>119,916,000.00</b>
SPI	F5LA	YANK1	71324	ROYAL BK OF SCOTLAND PLC NY CD	5.31000	09-14-07	24,000,000.00	24,000,000.00	23,993,080.80
SPI	F5LA	YANK1	71344	BARCLAYS BK PLC NY CD	5.31000	09-14-07	21,000,000.00	21,000,000.00	20,994,084.30
SPI	F5LA	YANK1	72230	SOCIETE GENERALE NY CD	5.30000	10-11-07	33,000,000.00	33,000,910.51	32,992,314.30
SPI	F5LA	YANK1	72251	DEUTSCHE BK NY CD	5.31000	10-16-07	24,000,000.00	24,000,000.00	23,995,300.80
SPI	F5LA	YANK1	72541	BNP PARIBAS SF CD	5.28500	11-13-07	33,000,000.00	33,000,000.00	32,989,644.60
SPI	F5LA	YANK1	72542	DEUTSCHE BANK AG NY CD	5.29000	11-13-07	6,000,000.00	6,000,000.00	5,998,228.20
SPI	F5LA	YANK1	72543	UBS AG STAMFORD CT CD	5.29000	11-13-07	33,000,000.00	33,000,602.22	32,990,255.10
SPI	F5LA	YANK1	72955	BARCLAYS BK PLC NY CD	5.35000	12-17-07	12,000,000.00	12,000,000.00	11,999,938.80
SPI	F5LA	YANK1	72956	DEUTSCHE BK NY CD	5.35000	12-12-07	3,000,000.00	3,000,000.00	2,999,985.00
SPI	F5LA	YANK1	72957	ROYAL BK OF SCOTLAND NY CD	5.32000	12-17-07	9,000,000.00	9,000,000.00	8,998,705.80
<b>YANK1 Total</b>							<b>198,000,000.00</b>	<b>198,001,512.73</b>	<b>197,951,537.70</b>
<b>F5LA - CHILDREN &amp; FAMILIES FIRST 5 LA Total</b>							<b>680,000,000.00</b>	<b>679,720,562.15</b>	<b>679,421,866.53</b>
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02-01-15	45,966.44	45,966.44	45,966.44
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03-01-15	185,652.18	185,652.18	185,652.18
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04-01-17	132,392.94	132,392.94	132,392.94
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08-01-12	41,345.05	41,345.05	41,345.05
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07-01-13	32,324.27	32,324.27	32,324.27
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01-01-14	90,334.70	90,334.70	90,334.70
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04-01-14	145,771.48	145,771.48	145,771.48
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04-24-14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05-01-14	53,393.36	53,393.36	53,393.36
<b>1TRD Total</b>							<b>989,680.42</b>	<b>989,680.42</b>	<b>989,680.42</b>
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09-02-21	5,410,000.00	5,410,000.00	5,410,000.00
<b>LTBD Total</b>							<b>5,410,000.00</b>	<b>5,410,000.00</b>	<b>5,410,000.00</b>
<b>GF - GENERAL FUND Total</b>							<b>6,399,680.42</b>	<b>6,399,680.42</b>	<b>6,399,680.42</b>
SPI	LAUSD1	GIC5	70474	XL ASSET FDG SERIES G GIC	5.25300	10-01-07	200,000,000.00	200,000,000.00	200,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LAUSD1	GIC5	71722	CITIGROUP FIN PROD GIC 06	5.06500	11-29-07	366,120,000.00	366,120,000.00	366,120,000.00
		<b>GIC5 Total</b>					<b>566,120,000.00</b>	<b>566,120,000.00</b>	<b>566,120,000.00</b>
		<b>LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total</b>					<b>566,120,000.00</b>	<b>566,120,000.00</b>	<b>566,120,000.00</b>
SPI	LAUSDWC	FFCB	68021	FFCB	4.25000	10-10-08	16,000,000.00	15,888,609.02	15,810,000.00
SPI	LAUSDWC	FFCB	68993	FFCB	5.24000	07-18-08	10,000,000.00	10,004,255.56	9,993,750.00
SPI	LAUSDWC	FFCB	70059	FFCB	5.00000	09-21-09	5,000,000.00	4,993,472.26	4,979,687.50
		<b>FFCB Total</b>					<b>31,000,000.00</b>	<b>30,886,336.84</b>	<b>30,783,437.50</b>
SPI	LAUSDWC	FHLB	69704	FHLB	5.25000	06-11-10	30,000,000.00	29,996,329.21	30,046,875.00
SPI	LAUSDWC	FHLB	70057	FHLB	5.00000	09-18-09	5,000,000.00	4,994,494.07	4,982,812.50
		<b>FHLB Total</b>					<b>35,000,000.00</b>	<b>34,990,823.28</b>	<b>35,029,687.50</b>
SPI	LAUSDWC	FHLM	68668	FHLMC	5.12500	10-15-08	13,000,000.00	12,994,842.01	12,995,937.50
SPI	LAUSDWC	FHLM	68966	FHLMC	4.30000	05-05-08	15,000,000.00	14,884,285.71	14,874,150.00
SPI	LAUSDWC	FHLM	70056	FHLMC	3.62500	02-03-09	10,000,000.00	9,785,316.46	9,757,200.00
		<b>FHLM Total</b>					<b>38,000,000.00</b>	<b>37,664,444.18</b>	<b>37,627,287.50</b>
SPI	LAUSDWC	FXCD	70058	RABOBANK NEDERLAND NY CD	5.05000	03-16-09	10,000,000.00	10,000,000.00	9,951,252.10
		<b>FXCD Total</b>					<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>9,951,252.10</b>
SPI	LAUSDWC	NOTE	66263	UST NOTE	3.00000	11-15-07	30,000,000.00	29,889,832.30	29,789,061.00
SPI	LAUSDWC	NOTE	68023	UST NOTE	2.62500	05-15-08	5,000,000.00	4,920,237.96	4,898,437.50
SPI	LAUSDWC	NOTE	68075	UST NOTE	4.37500	01-31-08	21,000,000.00	20,970,130.10	20,931,092.70
SPI	LAUSDWC	NOTE	68681	UST NOTE	4.62500	03-31-08	30,000,000.00	29,936,496.78	29,910,936.00
SPI	LAUSDWC	NOTE	68976	UST NOTE	4.37500	01-31-08	9,000,000.00	8,968,582.13	8,970,468.30
SPI	LAUSDWC	NOTE	68977	UST NOTE	4.00000	06-15-09	21,000,000.00	20,619,749.46	20,657,070.00
SPI	LAUSDWC	NOTE	68989	UST NOTE	3.75000	05-15-08	25,000,000.00	24,750,439.39	24,726,562.50
SPI	LAUSDWC	NOTE	68990	UST NOTE	3.37500	10-15-09	20,000,000.00	19,330,886.63	19,350,000.00
SPI	LAUSDWC	NOTE	69565	UST NOTE	3.25000	08-15-08	20,000,000.00	19,608,826.26	19,625,000.00
		<b>NOTE Total</b>					<b>181,000,000.00</b>	<b>178,995,181.01</b>	<b>178,858,628.00</b>
		<b>LAUSDWC - LAUSD WORKERS COMP Total</b>					<b>295,000,000.00</b>	<b>292,536,785.31</b>	<b>292,250,292.60</b>
SPI	MAST	BOND	10524	UST BOND	10.37500	11-15-12	75,000.00	74,405.27	76,429.69
SPI	MAST	BOND	18810	UST BOND	7.25000	05-15-16	85,000.00	86,914.92	98,234.50
		<b>BOND Total</b>					<b>160,000.00</b>	<b>161,320.19</b>	<b>174,664.19</b>
		<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>					<b>160,000.00</b>	<b>161,320.19</b>	<b>174,664.19</b>

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SPI	SANIT	CNFX	69652	TOYOTA MOTOR CREDIT CORP MTN	5.33000	08-03-09	230,000.00	230,000.00	229,489.40
SPI	SANIT	CNFX	70099	GE CAPITAL CORP MTN	3.50000	05-01-08	221,000.00	218,042.91	217,757.93
SPI	SANIT	CNFX	70100	GE CAPITAL CORP MTN	4.12500	03-04-08	348,000.00	345,586.53	345,316.92
<b>CNFX Total</b>							799,000.00	793,629.44	792,564.25
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01-05-09	165,000.00	164,949.97	162,060.94
<b>FFCB Total</b>							165,000.00	164,949.97	162,060.94
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09-09-08	365,000.00	365,000.00	360,323.44
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08-05-09	100,000.00	100,000.00	98,437.50
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08-03-07	65,000.00	64,999.08	64,898.44
SPI	SANIT	FHLB	64546	FHLB (CALLABLE)	5.14500	04-13-10	260,000.00	260,000.00	258,375.00
<b>FHLB Total</b>							790,000.00	789,999.08	782,034.38
SPI	SANIT	FHLM	63292	FHLMC (CALLABLE)	4.41500	12-28-09	228,000.00	228,000.00	223,652.04
SPI	SANIT	FHLM	63364	FHLMC (CALLABLE)	4.33000	12-30-09	149,000.00	149,000.00	145,887.39
SPI	SANIT	FHLM	66176	FHLMC (CALLABLE)	5.12500	08-25-10	171,000.00	171,000.00	169,601.22
SPI	SANIT	FHLM	69647	FHLMC (CALLABLE)	5.58500	08-03-11	340,000.00	340,000.00	340,642.60
SPI	SANIT	FHLM	69648	FHLMC (CALLABLE)	5.58500	08-11-11	330,000.00	330,000.00	330,584.10
<b>FHLM Total</b>							1,218,000.00	1,218,000.00	1,210,367.35
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04-30-08	12,000.00	12,000.00	11,842.50
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08-06-08	272,000.00	272,000.00	267,070.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12-16-08	7,000.00	7,000.00	6,884.06
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01-20-09	640,000.00	640,000.00	629,200.00
<b>FNMA Total</b>							931,000.00	931,000.00	914,996.56
SPI	SANIT	GIC06	68043	TRINITY FDG CO LLC GIC	4.75300	06-30-09	104,891,366.36	104,891,366.36	104,891,366.36
<b>GIC06 Total</b>							104,891,366.36	104,891,366.36	104,891,366.36
SPI	SANIT	NOTE	54208	UST NOTE	3.25000	08-15-07	129,000.00	129,045.01	128,748.45
SPI	SANIT	NOTE	57742	UST NOTE	3.00000	11-15-07	144,000.00	144,453.82	142,987.49
SPI	SANIT	NOTE	57743	UST NOTE	3.00000	02-15-08	107,000.00	107,508.22	105,671.06
SPI	SANIT	NOTE	57744	UST NOTE	2.62500	05-15-08	107,000.00	107,307.75	104,826.56
SPI	SANIT	NOTE	57752	UST NOTE	3.25000	08-15-07	143,000.00	143,207.61	142,721.15
SPI	SANIT	NOTE	66854	UST NOTE	4.25000	10-15-10	111,000.00	110,764.53	108,866.71
SPI	SANIT	NOTE	69645	UST NOTE	4.87500	07-31-11	1,000.00	998.66	998.59
<b>NOTE Total</b>							742,000.00	743,285.60	734,820.01
<b>SANIT - SANITATION DISTRICT Total</b>							109,536,366.36	109,532,230.45	109,488,209.85
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12-31-07	61,351.74	61,351.74	61,351.74

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12-31-07	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12-31-07	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12-31-07	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12-31-07	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12-31-07	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12-31-07	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12-31-07	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12-31-07	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12-31-07	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12-31-07	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12-31-07	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12-31-07	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12-31-07	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12-31-07	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12-31-07	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12-31-07	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12-31-07	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12-31-07	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12-31-07	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12-31-07	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12-31-07	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12-31-07	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12-31-07	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12-31-07	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12-31-07	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12-31-07	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12-31-07	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12-31-07	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12-31-07	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12-31-07	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12-31-07	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12-31-07	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12-31-07	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12-31-07	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12-31-07	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12-31-07	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12-31-07	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12-31-07	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12-31-07	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12-31-07	491,566.29	491,566.29	491,566.29

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SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12-31-07	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12-31-07	505,507.65	505,507.65	505,507.65
CTDQ Total							39,500,000.00	39,500,000.00	39,500,000.00
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,500,000.00	39,500,000.00	39,500,000.00
SPI	SCP6F	CPI	71220	GE CAPITAL SERVICES INC CP	5.17000	07-09-07	5,000,000.00	5,000,000.00	4,999,944.85
CPI Total							5,000,000.00	5,000,000.00	4,999,944.85
SCP6F - SCAQMD MOBILE SOURCE AIR Total							5,000,000.00	5,000,000.00	4,999,944.85
SPI	SCP88	CPI	72133	TOYOTA MOTOR CREDIT CORP CP	5.13000	10-02-07	5,000,000.00	5,000,000.00	4,998,300.20
CPI Total							5,000,000.00	5,000,000.00	4,998,300.20
SCP88 - SC-BP ARCO SETTLE PROJECT FD Total							5,000,000.00	5,000,000.00	4,998,300.20
SPI	SCU5E	YANK1	72134	RABOBANK NEDERLAND NV NY CD	5.25500	10-04-07	5,000,000.00	5,000,000.00	4,998,249.50
YANK1 Total							5,000,000.00	5,000,000.00	4,998,249.50
SCU5E - SCAQMD REVENUE FUND Total							5,000,000.00	5,000,000.00	4,998,249.50
SPI	SCU5F	YANK1	71218	DEUTSCHE BK AG NY CD	5.31000	07-09-07	5,000,000.00	5,000,000.00	4,999,842.50
YANK1 Total							5,000,000.00	5,000,000.00	4,999,842.50
SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND Total							5,000,000.00	5,000,000.00	4,999,842.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12-31-07	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12-31-07	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12-31-07	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12-31-07	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12-31-07	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12-31-07	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12-31-07	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12-31-07	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12-31-07	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12-31-07	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12-31-07	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12-31-07	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12-31-07	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12-31-07	119,698.34	119,698.34	119,698.34

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SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12-31-07	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12-31-07	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12-31-07	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12-31-07	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12-31-07	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12-31-07	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12-31-07	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12-31-07	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12-31-07	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12-31-07	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12-31-07	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12-31-07	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12-31-07	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12-31-07	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12-31-07	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12-31-07	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12-31-07	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12-31-07	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12-31-07	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12-31-07	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12-31-07	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12-31-07	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12-31-07	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12-31-07	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12-31-07	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12-31-07	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12-31-07	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12-31-07	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12-31-07	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12-31-07	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12-31-07	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12-31-07	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12-31-07	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12-31-07	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12-31-07	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12-31-07	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12-31-07	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12-31-07	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12-31-07	158,866.84	158,866.84	158,866.84



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SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12-31-07	159,520.70	159,520.70	159,520.70
		<b>CTDQ Total</b>					12,680,356.44	12,680,356.44	12,680,356.44
		<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>					12,680,356.44	12,680,356.44	12,680,356.44
SPI	SSTF	BOND	40242	UST BOND	11.25000	02-15-15	225,000.00	228,148.73	312,873.75
		<b>BOND Total</b>					225,000.00	228,148.73	312,873.75
		<b>SSTF - SILCOTT SETTLEMENT TRUST Total</b>					225,000.00	228,148.73	312,873.75
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12-31-07	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12-31-07	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12-31-07	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12-31-07	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12-31-07	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12-31-07	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12-31-07	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12-31-07	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12-31-07	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12-31-07	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12-31-07	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12-31-07	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12-31-07	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12-31-07	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12-31-07	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12-31-07	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12-30-07	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12-31-07	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12-31-07	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12-31-07	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12-31-07	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12-31-07	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12-31-07	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12-31-07	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12-31-07	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12-31-07	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12-31-07	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12-31-07	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12-31-07	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12-31-07	136,806.32	136,806.32	136,806.32

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SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12-31-07	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12-31-07	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12-31-07	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12-31-07	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12-31-07	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12-31-07	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12-31-07	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12-31-07	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12-31-07	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12-31-07	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12-31-07	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12-31-07	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12-31-07	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12-31-07	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12-31-07	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12-31-07	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12-31-07	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12-31-07	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12-31-07	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12-31-07	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12-31-07	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12-31-07	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12-31-07	156,041.22	156,041.22	156,041.22
<b>CTDQ Total</b>							<b>12,403,771.00</b>	<b>12,403,771.00</b>	<b>12,403,771.00</b>
<b>WASIA - WHITTIER AREA SCHOOLS INS AUTH Total</b>							<b>12,403,771.00</b>	<b>12,403,771.00</b>	<b>12,403,771.00</b>
<b>SPI Total</b>							<b>1,906,975,174.22</b>	<b>1,904,141,996.33</b>	<b>1,903,614,543.46</b>
<b>SPI Historical Cost</b>							<b><u>1,899,901,080.58</u></b>		

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/07  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01-05-06	CALABASAS LANDFILL 2005	\$19,011,103.90
07-02-97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>56,297.57</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$19,067,401.47</u></u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 06/30/07  
 TRUSTEE: BNY TRUST CO. N.A.  
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$115,192.24
03-08-06	CCTSA TOBACCO BONDS 2006	29,961,576.06
12-11-96	CFD #2/CI 2656-M REF SERIES A & B	789,849.53
01-15-03	FLOOD CONTROL REFUNDING SER 2003A	3,191,809.68
06-28-06	LAC-CAL 2006 SER A	1,044,887.03
12-11-86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,957,532.98
05-01-96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING BONDS	74,644,422.33
06-03-97	MULTIPLE CAP V SER B	0.00
04-01-00	MULTIPLE CAP VI SER A	0.00
08-13-87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
	L.A. COUNTY SCHOOLS PFP 1998 SER B	0.00
	LACCD 2001A - INTEREST AND PRINCIPAL	1.00
	LACCD 2003 SER A, B & C INT FD	1.00
	LACCD 2004 SER A & B INTEREST AND PRINCIPAL	1,795.97
	LACCD 2005 COST OF ISSUANCE ACCOUNT	75,274.76
	LACCD 2005 PAYING AGENT ACCOUNT	0.00
	LACCD 2006 PAYING AGENT ACCOUNT	1.00
	LACOE PROJ AND LEASE PYMT FD	758,638.70
	ROSEMEAD ELEM SD COP 1996	197,621.95
	BNY WESTERN TRUST TOTAL	<u>\$113,738,604.23</u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 06/30/07  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
05-19-94	COMMUNITY FACILITIES DIST. NO. 5	0.00
12-01-98	DISNEY PROJECT (Partial Refund), 1998	5,053,513.46
02-09-93	DISNEY PROJECT, 1993	7,954,976.68
	GAP LOAN RECEIVABLE NOTES SER 2005A & B	0.00
12-01-02	LAC-CAL 2002, SER A	84,317.18
08-03-04	LAC-CAL 2004, SER A	1,032,288.53
12-09-92	MASTER REFUNDING 1992	10,115,141.17
08-01-96	MASTER REFUNDING 1996A & B	0.00
11-01-97	MASTER REFUNDING 1997A	0.00
04-29-02	MASTER REFUNDING 2002A	3,239,085.03
12-02-02	MASTER REFUNDING 2002B	3,380,346.02
03-02-05	MASTER REFUNDING 2005A	42,814,253.35
	MASTER REFUNDING 2006 A & B	32,165,418.44
12-01-93	MULTIPLE CAPITAL FACILITIES PROJECT IV	0.00
10-01-94	PENSION OBLIGATION BONDS 1994 SER A, C & D	298,744,353.23
	U.S. BANK TRUST - TRUSTEE SUBTOTAL	<u>\$404,583,693.09</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/07  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ACTON AGUA DULCE 1999A COP	8.80
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	2,398,672.16
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	1,022,914.14
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,406,757.83
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	<u>388,493.96</u>
	U.S. BANK SCHOOLS - SUBTOTAL	<u>5,216,846.89</u>
	U.S. BANK TRUSTEE TOTAL	<u><u>\$409,800,539.98</u></u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 06/30/07  
 TRUSTEE: GREAT WEST LIFE  
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	ARTISAN MID CAP FUND	\$86,374,440.42
	CAPITAL GUARDIAN INTERNATIONAL (NON US)	117,824,871.35
	CAUSEWAY INTERNATIONAL VALUE EQUITY FUND	202,945,471.24
	DIA MEDIUM SIZE COMPANY FUND	494,321,934.03
	DODGE & COX BALANCED FUND	59,161,965.89
	LOS ANGELES COUNTY STABLE INCOME FUND	1,835,364,108.87
	PIMCO HIGH YIELD FUND-INSTITUTIONAL	52,457,009.06
	PRE-ASSEMBLED PORTFOLIO A	58,223,106.72
	PRE-ASSEMBLED PORTFOLIO B	36,393,605.29
	PRE-ASSEMBLED PORTFOLIO C	90,745,598.27
	PRE-ASSEMBLED PORTFOLIO D	246,288,464.27
	PRE-ASSEMBLED PORTFOLIO E	193,666,667.42
	SMALL CAP EQUITY MANAGED BY BRANDYWINE	376,313,457.80
	STATE STREET S&P 500 FLAGSHIP SERIES C	680,878,018.43
	WASHINGTON MUTUAL BANK FUND	95,345,837.00
	GREAT WEST LIFE - TRUSTEE TOTAL	<u>\$4,626,304,556.06</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/07  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$64,319.99
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,532.19
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>43,275,010.73</u>
	TREASURER TOTAL	<u><u>\$43,641,862.91</u></u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/07  
MANAGER: PUBLIC FINANCIAL MANAGEMENT  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$113,125,000.00
	CASH AND EQUIVALENTS	<u>154,857.47</u>
	PFM - TRUSTEE TOTAL	<u><u>\$113,279,857.47</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/07  
MANAGER: TCW  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>450,576.70</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$450,576.70</u></u>

Los Angeles County Treasurer  
Floating Rate Securities - NTRD PSI Non-Trading  
As of 06/30/07  
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
64392	CITIGROUP GLOBAL MKTS FRN	5.41	08-06-07	40,000,000.00	40,000,950.17	Cpn rate=3mo US\$LIBOR +7bp. Series A.
71226	TOYOTA MOTOR CREDIT CORP FRN	5.35	01-14-08	40,000,000.00	40,000,000.00	Cpn rate=Daily FEDL01+4. Iss'd under MTN Program. Long 1st cpn.
71076	CITIGROUP INC FRN	5.39	12-28-09	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +36bp w/ 2 business day (London) reset.
<b>CNFL Totals:</b>				<b>130,000,000.00</b>	<b>130,000,950.17</b>	
CNFM						
71987	WELLS FARGO & CO FRN	5.37	03-10-08	50,000,000.00	50,037,407.86	Cpn rate=1mo US\$LIBOR +5bp. Monthly reset/monthly pay. Long 1st cpn.
<b>CNFM Totals:</b>				<b>50,000,000.00</b>	<b>50,037,407.86</b>	
CNFR						
71859	RABOBANK NEDERLAND NY FRN	5.34	03-13-08	50,000,000.00	50,000,000.00	Cpn rate=1 yr CMT +36bp, subject to floor of 0%. Iss'd under MTN Program.
71974	BNP PARIBAS MTN FRN	5.36	03-27-08	50,000,000.00	50,000,000.00	Cpn rate=1 yr CMT +40bp, subject to floor of 0%. Iss'd under MTN Program.
<b>CNFR Totals:</b>				<b>100,000,000.00</b>	<b>100,000,000.00</b>	
CNFS						
71683	TOYOTA MOTOR CREDIT CORP FRN	5.12	02-27-08	25,000,000.00	25,000,000.00	Cpn rate=Weekly 91-day T-Bill Bond Yld + 30bp. Actual/Actual. Iss'd under MTN Program.
<b>CNFS Totals:</b>				<b>25,000,000.00</b>	<b>25,000,000.00</b>	
FRAM-						
64475	FFCB FRN	5.25	09-24-07	25,000,000.00	25,000,000.00	Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.
67830	FFCB FRN	5.25	02-12-09	25,000,000.00	25,003,432.65	Cpn rate=1mo US\$LIBOR -7bp. Book entry.
<b>FRAM Totals:</b>				<b>50,000,000.00</b>	<b>50,003,432.65</b>	
FRCDQ2						
71710	BK OF NOVA SCOTIA FRCD	5.29	08-29-08	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR -7bp. Set & paid last bus day of each qtr. Iss'd under YCD Prog.
<b>FRCDQ2 Totals:</b>				<b>50,000,000.00</b>	<b>50,000,000.00</b>	
FRCDSP						
71904	SOCIETE GENERALE NY FRCD	5.38	03-14-08	50,000,000.00	50,003,385.14	Cpn rate=Fed Funds +13. Interest at maturity. Iss'd under YCD Program.
72011	SOCIETE GENERALE NY FRCD	5.38	03-21-08	50,000,000.00	50,003,479.31	Cpn rate=Fed Funds +13. Interest at maturity. Iss'd under YCD Program.
72770	BK OF MONTREAL CHICAGO FRCD	5.38	06-04-08	50,000,000.00	50,004,464.59	Cpn rate=Fed Funds +13. Interest at maturity. Iss'd under YCD Program.
<b>FRCDSP Totals:</b>				<b>150,000,000.00</b>	<b>150,011,329.04</b>	
FRNSP						
72478	ABN AMRO BK NV CHICAGO FRN	5.38	05-06-08	50,000,000.00	50,004,081.71	Cpn rate=Daily FDTR +12.5. Iss'd under YCD Program.
<b>FRNSP Totals:</b>				<b>50,000,000.00</b>	<b>50,004,081.71</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>605,000,000.00</b>	<b>605,057,201.43</b>	

**Los Angeles County Treasurer**  
**Floating Rate Securities - NTRD PSI Non-Trading**  
**As of 06/30/07**  
**Attachment XII**

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
69245	LACCAL BANS	5.56	06-30-08	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
69880	LACCAL BANS	5.56	06-30-09	5,000,000.00	5,000,000.00	
70622	LACCAL BANS	5.56	06-30-09	5,000,000.00	5,000,000.00	
71964	LACCAL BANS	5.04	06-30-09	10,000,000.00	10,000,000.00	
<b>BAN Totals:</b>				<b>30,000,000.00</b>	<b>30,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>30,000,000.00</b>	<b>30,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total:</b>				<b>635,000,000.00</b>	<b>635,057,201.43</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 06/30/07  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
69245	LACCAL	06-15-06	\$10,000,000.00	5.557%
69880	LACCAL	08-29-06	5,000,000.00	5.557%
70622	LACCAL	11-08-06	5,000,000.00	5.557%
71964	LACCAL	03-20-07	10,000,000.00	5.040%
			<u>\$30,000,000.00</u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of June 30, 2007**  
**Attachment XIV**

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,779,781,166.46	93.56	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	5,769,894,246.87	11.99	DAYS	0.00	0.00	DAYS
GOVERNMENTS	49,888,357.74	336.00	DAYS	0.00	0.00	DAYS
AGENCIES	8,639,652,534.58	1,068.97	DAYS	0.00	0.00	DAYS
MUNICIPALS	30,000,000.00	609.33	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	680,042,439.74	216.55	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	10,624,433.83	184.00	DAYS	0.00	0.00	DAYS
TOTAL	\$17,959,883,179.22	542.83	DAYS	0.00	0.00	DAYS

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Maturity Range Grouping**  
**As of June 30, 2007**  
**Attachment XV**

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>NTRD</b>							
1 to 30 Days	07/01/07 - 07/30/07	7,001,917,000.00	38.96	38.96	6,995,708,737.85	38.95	38.95
31 to 60 Days	07/31/07 - 08/29/07	1,132,670,000.00	6.30	45.26	1,131,514,975.79	6.30	45.25
61 to 90 Days	08/30/07 - 09/28/07	344,365,000.00	1.92	47.18	343,739,877.49	1.91	47.16
91 to 120 Days	09/29/07 - 10/28/07	208,835,000.00	1.16	48.34	208,114,274.23	1.16	48.32
121 to 180 Days	10/29/07 - 12/27/07	305,020,000.00	1.70	50.04	304,912,516.47	1.70	50.02
181 to 270 Days	12/28/07 - 03/26/08	1,293,083,433.83	7.20	57.24	1,293,009,534.75	7.20	57.22
271 to 365 Days	03/27/08 - 06/29/08	600,000,000.00	3.34	60.58	599,741,889.12	3.34	60.56
1 to 1.5 YEARS	06/30/08 - 12/28/08	696,113,322.01	3.87	64.45	695,765,134.19	3.87	64.43
1.5 to 2 YEARS	12/29/08 - 06/29/09	666,253,307.69	3.71	68.16	665,888,585.83	3.71	68.14
2 to 3 YEARS	06/30/09 - 06/30/10	1,121,700,000.00	6.24	74.40	1,121,342,559.31	6.24	74.38
3 to 4 YEARS	06/30/10 - 06/30/11	641,165,000.00	3.57	77.97	640,865,384.44	3.57	77.95
4 to 5 YEARS	06/30/11 - 06/30/12	3,959,570,000.00	22.03	100.00	3,959,279,709.75	22.05	100.00
<b>Portfolio Total:</b>		<b>\$17,970,692,063.53</b>			<b>\$17,959,883,179.22</b>		
<b>AST</b>							
5 to 10 YEARS	06/30/12 - 06/30/17	250,000.00	100.00	100.00	248,028.11	100.00	100.00
<b>Portfolio Total:</b>		<b>\$250,000.00</b>			<b>\$248,028.11</b>		
<b>AUSD</b>							
2 to 3 YEARS	06/30/09 - 06/30/10	162,000,000.00	100.00	100.00	162,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$162,000,000.00</b>			<b>\$162,000,000.00</b>		
<b>BLPSI</b>							
1 to 30 Days	07/01/07 - 07/30/07	700,000.00	25.92	25.92	699,618.11	26.79	26.79
31 to 60 Days	07/31/07 - 08/29/07	500,000.00	18.52	44.44	497,756.21	19.06	45.85
181 to 270 Days	12/28/07 - 03/26/08	500,000.00	18.52	62.96	484,882.86	18.57	64.42
271 to 365 Days	03/27/08 - 06/29/08	500,000.00	18.52	81.48	478,724.06	18.34	82.76
2 to 3 YEARS	06/30/09 - 06/30/10	500,000.00	18.52	100.00	450,132.29	17.24	100.00
<b>Portfolio Total:</b>		<b>\$2,700,000.00</b>			<b>\$2,611,113.53</b>		
<b>F5LA</b>							
31 to 60 Days	07/31/07 - 08/29/07	307,000,000.00	45.15	45.15	306,730,215.54	45.13	45.13
61 to 90 Days	08/30/07 - 09/28/07	45,000,000.00	6.62	51.77	45,000,000.00	6.62	51.75
91 to 120 Days	09/29/07 - 10/28/07	57,000,000.00	8.38	60.15	57,000,910.51	8.39	60.14

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of June 30, 2007  
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
121 to 180 Days	10/29/07 - 12/27/07	96,000,000.00	14.12	74.27	96,000,602.22	14.12	74.26
181 to 270 Days	12/28/07 - 03/26/08	92,000,000.00	13.53	87.80	91,990,822.93	13.53	87.79
1.5 to 2 YEARS	12/29/08 - 06/29/09	43,000,000.00	6.32	94.12	43,000,000.00	6.33	94.12
2 to 3 YEARS	06/30/09 - 06/30/10	40,000,000.00	5.88	100.00	39,998,010.95	5.88	100.00
<b>Portfolio Total:</b>		<b>\$680,000,000.00</b>			<b>\$679,720,562.15</b>		
<b>GF</b>							
5 to 10 YEARS	06/30/12 - 06/30/17	989,680.42	15.46	15.46	989,680.42	15.46	15.46
10 + YEARS	06/30/17 - 06/30/57	5,410,000.00	84.54	100.00	5,410,000.00	84.54	100.00
<b>Portfolio Total:</b>		<b>\$6,399,680.42</b>			<b>\$6,399,680.42</b>		
<b>LAUSD1</b>							
91 to 120 Days	09/29/07 - 10/28/07	200,000,000.00	35.33	35.33	200,000,000.00	35.33	35.33
121 to 180 Days	10/29/07 - 12/27/07	366,120,000.00	64.67	100.00	366,120,000.00	64.67	100.00
<b>Portfolio Total:</b>		<b>\$566,120,000.00</b>			<b>\$566,120,000.00</b>		
<b>LAUSDWC</b>							
121 to 180 Days	10/29/07 - 12/27/07	30,000,000.00	10.17	10.17	29,889,832.30	10.22	10.22
181 to 270 Days	12/28/07 - 03/26/08	30,000,000.00	10.17	20.34	29,938,712.23	10.23	20.45
271 to 365 Days	03/27/08 - 06/29/08	75,000,000.00	25.42	45.76	74,491,459.84	25.46	45.91
1 to 1.5 YEARS	06/30/08 - 12/28/08	59,000,000.00	20.00	65.76	58,496,532.85	20.00	65.91
1.5 to 2 YEARS	12/29/08 - 06/29/09	41,000,000.00	13.90	79.66	40,405,065.92	13.81	79.72
2 to 3 YEARS	06/30/09 - 06/30/10	60,000,000.00	20.34	100.00	59,315,182.17	20.28	100.00
<b>Portfolio Total:</b>		<b>\$295,000,000.00</b>			<b>\$292,536,785.31</b>		
<b>MAST</b>							
5 to 10 YEARS	06/30/12 - 06/30/17	160,000.00	100.00	100.00	161,320.19	100.00	100.00
<b>Portfolio Total:</b>		<b>\$160,000.00</b>			<b>\$161,320.19</b>		
<b>SANIT</b>							
31 to 60 Days	07/31/07 - 08/29/07	337,000.00	0.31	0.31	337,251.70	0.31	0.31
121 to 180 Days	10/29/07 - 12/27/07	144,000.00	0.13	0.44	144,453.82	0.13	0.44
181 to 270 Days	12/28/07 - 03/26/08	455,000.00	0.41	0.85	453,094.75	0.41	0.85
271 to 365 Days	03/27/08 - 06/29/08	340,000.00	0.31	1.16	337,350.66	0.31	1.16
1 to 1.5 YEARS	06/30/08 - 12/28/08	644,000.00	0.59	1.75	644,000.00	0.59	1.75
1.5 to 2 YEARS	12/29/08 - 06/29/09	805,000.00	0.74	2.49	804,949.97	0.73	2.48

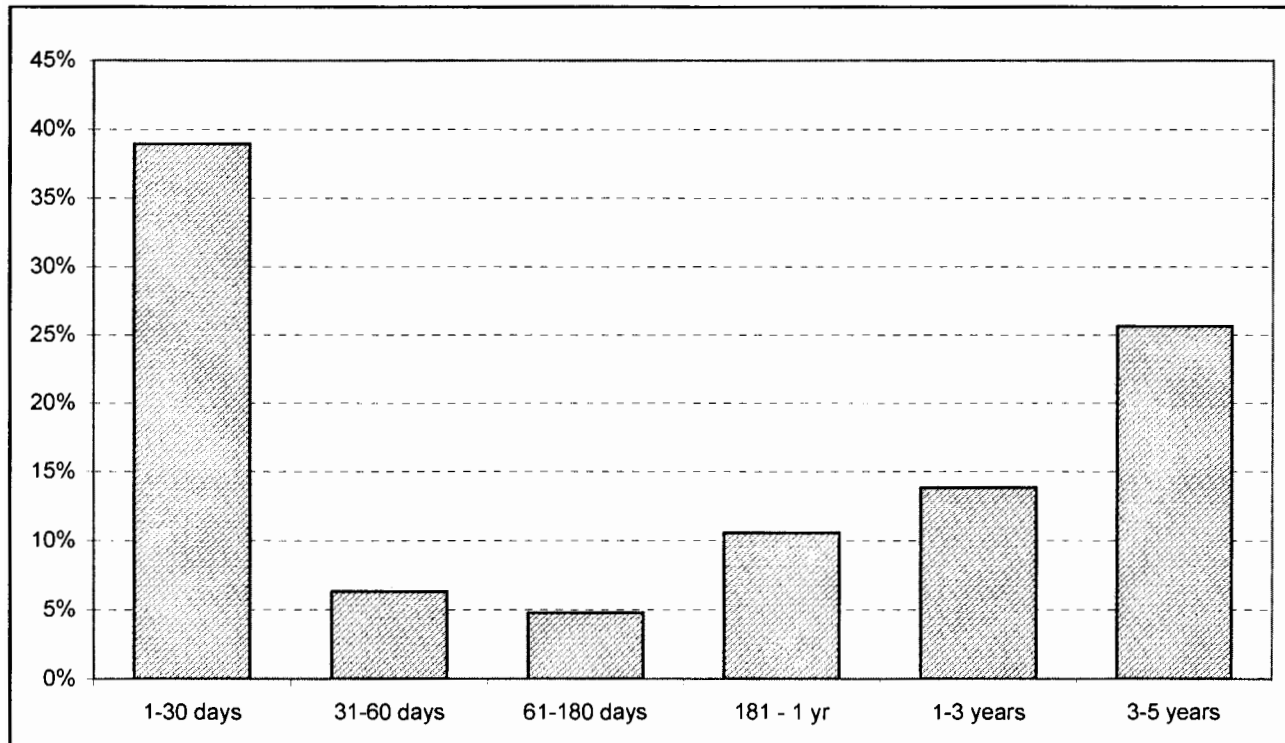


**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Maturity Range Grouping**  
**As of June 30, 2007**  
**Attachment XV**

Page: 3

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
2 to 3 YEARS	06/30/09 - 06/30/10	105,858,366.36	96.64	99.13	105,858,366.36	96.65	99.13
3 to 4 YEARS	06/30/10 - 06/30/11	282,000.00	0.26	99.39	281,764.53	0.26	99.39
4 to 5 YEARS	06/30/11 - 06/30/12	671,000.00	0.61	100.00	670,998.66	0.61	100.00
<b>Portfolio Total:</b>		<b>\$109,536,366.36</b>			<b>\$109,532,230.45</b>		
<b>SCAQM</b>							
181 to 270 Days	12/28/07 - 03/26/08	39,500,000.00	100.00	100.00	39,500,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,500,000.00</b>			<b>\$39,500,000.00</b>		
<b>SCP6F</b>							
1 to 30 Days	07/01/07 - 07/30/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$5,000,000.00</b>			<b>\$5,000,000.00</b>		
<b>SCP88</b>							
91 to 120 Days	09/29/07 - 10/28/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$5,000,000.00</b>			<b>\$5,000,000.00</b>		
<b>SCU5E</b>							
91 to 120 Days	09/29/07 - 10/28/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$5,000,000.00</b>			<b>\$5,000,000.00</b>		
<b>SCU5F</b>							
1 to 30 Days	07/01/07 - 07/30/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$5,000,000.00</b>			<b>\$5,000,000.00</b>		
<b>SLIM</b>							
181 to 270 Days	12/28/07 - 03/26/08	12,680,356.44	100.00	100.00	12,680,356.44	100.00	100.00
<b>Portfolio Total:</b>		<b>\$12,680,356.44</b>			<b>\$12,680,356.44</b>		
<b>SSTF</b>							
5 to 10 YEARS	06/30/12 - 06/30/17	225,000.00	100.00	100.00	228,148.73	100.00	100.00
<b>Portfolio Total:</b>		<b>\$225,000.00</b>			<b>\$228,148.73</b>		
<b>WASIA</b>							
181 to 270 Days	12/28/07 - 03/26/08	12,403,771.00	100.00	100.00	12,403,771.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$12,403,771.00</b>			<b>\$12,403,771.00</b>		

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY MATURITY  
AS OF JUNE 2007  
ATTACHMENT XVI**



**L.A.C. INVESTMENT POOL**

	In Thousands	%
1 - 30 days	\$ 6,995,709	38.95%
31 - 60 days	1,131,515	6.30%
61 - 180 days	856,767	4.77%
181 - 1 yr	1,892,751	10.54%
1 - 3 yrs	2,482,996	13.82%
3 - 5 yrs	4,600,145	25.62%
	<u>\$ 17,959,883</u>	<u>100.00%</u>

***Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.***

LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF 06/30/07  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$12,680,356.44
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,500,000.00
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>12,403,771.00</u>
	LAIF TOTAL	<u><u>\$64,584,127.44</u></u>

**POOLED MONEY INVESTMENT ACCOUNT**  
**SUMMARY OF INVESTMENT DATA**  
**A COMPARISON OF MAY 2007 WITH MAY 2006**  
**(DOLLARS IN THOUSANDS)**

	<b>MAY 2007</b>		<b>MAY 2006</b>		<b>CHANGE</b>
<b>Average Daily Portfolio</b>	\$	63,222,005	\$	62,884,541	\$ +337,464
<b>Accrued Earnings</b>	\$	281,796	\$	243,715	\$ +38,081
<b>Effective Yield</b>		5.248		4.563	+0.685
<b>Average Life-Month End (In Days)</b>		170		151	+19
<b>Total Security Transactions</b>					
<b>Amount</b>	\$	34,467,716	\$	27,496,447	\$ +6,971,269
<b>Number</b>		713		577	+136
<b>Total Time Deposit Transactions</b>					
<b>Amount</b>	\$	3,294,300	\$	2,713,300	\$ +581,000
<b>Number</b>		154		144	+10
<b>Average Workday Investment Activity</b>	\$	1,716,455	\$	1,373,170	\$ +343,285
<b>Prescribed Demand Account Balances</b>					
<b>For Services</b>	\$	248,657	\$	281,421	\$ -32,764
<b>For Uncollected Funds</b>	\$	220,068	\$	308,585	\$ -86,697

**BILL LOCKYER  
TREASURER  
STATE OF CALIFORNIA**

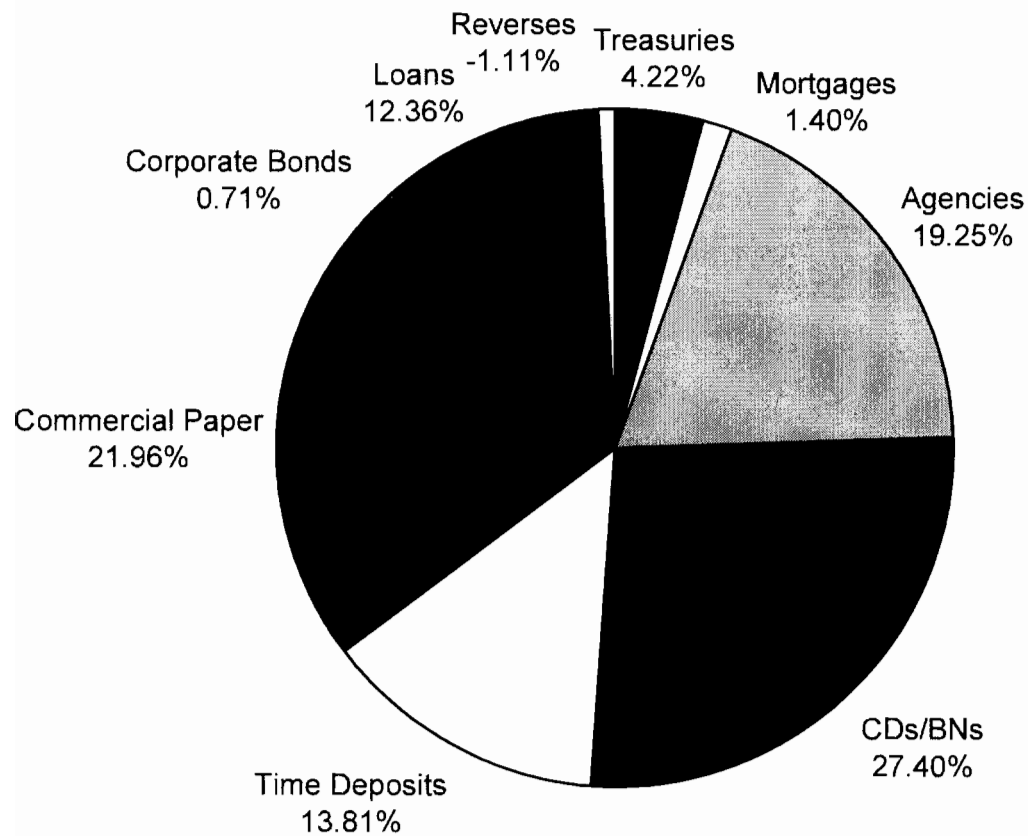
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
(000 OMITTED)**

<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	MAY 31, 2007	
		<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	\$ 2,646,414	4.22	-2.62
Bonds	0	0.00	0
Notes	0	0.00	0
Strips	0	0.00	0
<b>Total Government</b>	<b>\$ 2,646,414</b>	<b>4.22</b>	<b>-2.62</b>
<b>Federal Agency Coupons</b>	<b>\$ 8,087,996</b>	<b>12.91</b>	<b>+0.86</b>
<b>Certificates of Deposit</b>	<b>15,619,557</b>	<b>24.93</b>	<b>+0.13</b>
<b>Bank Notes</b>	<b>1,550,007</b>	<b>2.47</b>	<b>-0.34</b>
<b>Bankers' Acceptances</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Federal Agency Discount Notes</b>	<b>3,975,057</b>	<b>6.34</b>	<b>-1.04</b>
<b>Time Deposits</b>	<b>8,656,995</b>	<b>13.81</b>	<b>+0.56</b>
<b>GNMAs</b>	<b>211</b>	<b>0.00</b>	<b>0</b>
<b>Commercial Paper</b>	<b>13,762,633</b>	<b>21.96</b>	<b>+1.71</b>
<b>FHLMC/Remics</b>	<b>879,210</b>	<b>1.40</b>	<b>+0.02</b>
<b>Corporate Bonds</b>	<b>441,490</b>	<b>0.71</b>	<b>-0.01</b>
<b>AB 55 Loans</b>	<b>7,748,623</b>	<b>12.36</b>	<b>+0.92</b>
<b>GF Loans</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>
<b>Reversed Repurchases</b>	<b>-694,835</b>	<b>-1.11</b>	<b>+0.19</b>
<b>Total (All Types)</b>	<b>\$ 62,673,358</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	MAY 2007		APRIL 2007	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	713	\$ 34,467,716	645	\$ 30,905,064
Other	21	125,928	126	4,602,784
Time Deposits	154	3,294,300	198	5,494,190
<b>Totals</b>	<b>888</b>	<b>\$ 37,887,944</b>	<b>969</b>	<b>\$ 41,002,038</b>
 PMIA Monthly Average Effective Yield	 5.248		 5.222	
Year to Date Yield Last Day of Month	5.108		5.093	

**Pooled Money Investment Account  
Portfolio Composition  
\$62.7 Billion  
05/31/07**



**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
05/01/07	REDEMPTIONS								
	AGENCY	FHLMC	5.200%	05/01/07	5.200	50,000	386	2,751,666.67	5.204
	CD	MONTREAL	5.270%	05/01/07	5.270	50,000	48	351,333.33	5.343
	CD	MONTREAL	5.270%	05/01/07	5.270	50,000	48	351,333.33	5.343
	CD	SVENSKA	5.275%	05/01/07	5.270	50,000	48	351,335.66	5.343
	CD	SVENSKA	5.275%	05/01/07	5.270	50,000	48	351,335.66	5.343
	CD	SVENSKA	5.275%	05/01/07	5.270	50,000	48	351,335.66	5.343
	CD	SVENSKA	5.275%	05/01/07	5.270	50,000	48	351,335.66	5.343
	CD	CR SUISSE	5.290%	05/01/07	5.290	50,000	61	448,180.56	5.363
	CD	CR SUISSE	5.290%	05/01/07	5.290	50,000	61	448,180.56	5.363
	CD	CR SUISSE	5.290%	05/01/07	5.290	50,000	61	448,180.56	5.363
	CD	CR SUISSE	5.290%	05/01/07	5.290	50,000	61	448,180.56	5.363
	CD	MONTREAL	5.290%	05/01/07	5.285	25,000	62	227,550.55	5.358
	CD	MONTREAL	5.290%	05/01/07	5.285	50,000	62	455,101.11	5.358
	CD	MONTREAL	5.290%	05/01/07	5.285	50,000	62	455,101.11	5.358
	CD	ZIONS	5.290%	05/01/07	5.290	50,000	70	514,305.56	5.363
	CD	ZIONS	5.290%	05/01/07	5.290	50,000	70	514,305.56	5.363
	CD	ZIONS	5.290%	05/01/07	5.290	50,000	70	514,305.56	5.363
	CD	ZIONS	5.290%	05/01/07	5.290	50,000	70	514,305.56	5.363
	CP	GECC		05/01/07	5.270	50,000	1	7,319.44	5.344
	CP	GECC		05/01/07	5.270	50,000	1	7,319.44	5.344
	CP	GECC		05/01/07	5.270	50,000	1	7,319.44	5.344
	CP	GECC		05/01/07	5.270	50,000	1	7,319.44	5.344
	CP	GECC		05/01/07	5.270	50,000	1	7,319.44	5.344
	CP	GECC		05/01/07	5.270	50,000	1	7,319.44	5.344
	CP	GECC		05/01/07	5.220	50,000	61	442,250.00	5.340
	CP	GECC		05/01/07	5.220	50,000	61	442,250.00	5.340
	CP	CITIGROUP		05/01/07	5.230	50,000	61	443,097.22	5.350
	CP	GECC		05/01/07	5.220	50,000	62	449,500.00	5.341
	CP	GECC		05/01/07	5.220	50,000	62	449,500.00	5.341
	CP	GECC		05/01/07	5.220	50,000	62	449,500.00	5.341
	CP	GECC		05/01/07	5.220	50,000	62	449,500.00	5.341
	CP	GECC		05/01/07	5.220	50,000	62	449,500.00	5.341
	CP	COUNTRY		05/01/07	5.260	50,000	62	452,944.44	5.382
	CP	COUNTRY		05/01/07	5.260	50,000	62	452,944.44	5.382
	CP	NCAT		05/01/07	5.230	50,000	64	464,888.89	5.352
	CP	NCAT		05/01/07	5.230	50,000	64	464,888.89	5.352
	CP	NCAT		05/01/07	5.230	50,000	64	464,888.89	5.352
	CP	NCAT		05/01/07	5.230	50,000	64	464,888.89	5.352
	CP	GECC		05/01/07	5.220	40,000	88	510,400.00	5.361
	CP	GECC		05/01/07	5.220	50,000	88	638,000.00	5.361
	CP	GECC		05/01/07	5.220	50,000	88	638,000.00	5.361
	CP	GECC		05/01/07	5.220	50,000	88	638,000.00	5.361
	CP	GECC		05/01/07	5.220	50,000	88	638,000.00	5.361
	CP	GECC		05/01/07	5.220	50,000	88	638,000.00	5.361
05/01/07	PURCHASES								
	CD	SVENSKA	5.295%	08/01/07	5.290	50,000			
	CD	SVENSKA	5.295%	08/01/07	5.290	50,000			
	CD	ZIONS	5.290%	08/03/07	5.290	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>05/01/07</b>	<b>PURCHASES (continued)</b>								
	CD	ZIONS	5.290%	08/03/07	5.290	50,000			
	CD	WA MU, FA	5.290%	08/31/07	5.290	50,000			
	CD	WA MU, FA	5.290%	08/31/07	5.290	50,000			
	CP	COUNTRY		06/08/07	5.300	50,000			
	CP	COUNTRY		06/08/07	5.300	50,000			
	CP	CITIGROUP		08/21/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	45,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	GECC		08/29/07	5.190	50,000			
	CP	WINDMILL		08/31/07	5.190	10,000			
	CP	WINDMILL		08/31/07	5.190	50,000			
	CP	WINDMILL		08/31/07	5.190	50,000			
	CP	WINDMILL		08/31/07	5.190	50,000			
	DISC NOTES	FHLMC		09/11/07	5.070	50,000			
	DISC NOTES	FHLMC		09/11/07	5.070	50,000			
	DISC NOTES	FHLMC		09/11/07	5.070	50,000			
	DISC NOTES	FHLMC		09/11/07	5.070	50,000			
<b>05/02/07</b>	<b>SALES</b>								
	TREAS	BILLS		05/17/07	4.590	50,000	126	857,104.17	5.062
	TREAS	BILLS		05/17/07	4.590	50,000	126	857,104.17	5.062
	TREAS	BILLS		05/17/07	4.590	50,000	126	857,104.17	5.062
	TREAS	BILLS		05/17/07	4.590	50,000	126	857,104.17	5.062
	TREAS	BILLS		05/17/07	4.590	50,000	126	857,104.17	5.062
<b>05/02/07</b>	<b>NO REDEMPTIONS</b>								
<b>05/02/07</b>	<b>PURCHASES</b>								
	AGENCY	FHLB	5.250%	11/01/07	5.250	50,000			
	AGENCY	FHLB	5.250%	11/01/07	5.250	50,000			
<b>05/03/07</b>	<b>REDEMPTIONS</b>								
	AGENCY	FHLMC	5.200%	05/03/07	5.200	50,000	381	2,715,555.56	5.203
	AGENCY	FHLMC	5.200%	05/03/07	5.200	50,000	381	2,715,555.56	5.203
	TREAS	BILLS		05/03/07	4.855	50,000	133	896,826.39	5.012
	TREAS	BILLS		05/03/07	4.855	50,000	133	896,826.39	5.012
	TREAS	BILLS		05/03/07	4.855	50,000	133	896,826.39	5.012
	TREAS	BILLS		05/03/07	4.855	50,000	133	896,826.39	5.012
	TREAS	BILLS		05/03/07	4.855	50,000	133	896,826.39	5.012



**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/ DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/03/07	<b>REDEMPTIONS (continued)</b>							
	TREAS	BILLS	05/03/07	4.855	50,000	133	896,826.39	5.012
	TREAS	BILLS	05/03/07	4.855	50,000	133	896,826.39	5.012
	TREAS	BILLS	05/03/07	4.855	50,000	133	896,826.39	5.012
	TREAS	BILLS	05/03/07	4.855	50,000	139	937,284.72	5.016
	TREAS	BILLS	05/03/07	4.855	50,000	139	937,284.72	5.016
	TREAS	BILLS	05/03/07	4.855	50,000	139	937,284.72	5.016
	TREAS	BILLS	05/03/07	4.855	50,000	139	937,284.72	5.016

**05/03/07 PURCHASES**

CP	NCAT	05/04/07	5.240	50,000
CP	NCAT	05/04/07	5.240	50,000
CP	NCAT	05/04/07	5.240	50,000
CP	CITIGROUP	08/01/07	5.240	50,000
CP	CITIGROUP	08/01/07	5.240	50,000
CP	CITIGROUP	08/01/07	5.240	50,000
DISC NOTES	FHLMC	09/04/07	5.075	50,000
DISC NOTES	FHLMC	09/04/07	5.075	50,000
DISC NOTES	FHLMC	09/04/07	5.075	50,000
DISC NOTES	FHLMC	09/04/07	5.075	50,000

**05/04/07 REDEMPTIONS**

CD	MONTREAL	5.290%	05/04/07	5.290	50,000	134	984,527.78	5.363
CD	MONTREAL	5.290%	05/04/07	5.290	50,000	134	984,527.78	5.363
CD	TORONTO	5.305%	05/04/07	5.295	50,000	134	985,494.30	5.369
CD	TORONTO	5.305%	05/04/07	5.295	50,000	134	985,494.30	5.369
CP	NCAT		05/04/07	5.240	50,000	1	7,277.78	5.314
CP	NCAT		05/04/07	5.240	50,000	1	7,277.78	5.314
CP	NCAT		05/04/07	5.240	50,000	1	7,277.78	5.314
CP	CITIGROUP		05/04/07	5.300	50,000	4	29,444.44	5.377
CP	CITIGROUP		05/04/07	5.300	50,000	4	29,444.44	5.377
CP	CITIGROUP		05/04/07	5.300	50,000	4	29,444.44	5.377
CP	CITIGROUP		05/04/07	5.300	50,000	4	29,444.44	5.377
CP	CITIGROUP		05/04/07	5.300	50,000	4	29,444.44	5.377
CP	CITIGROUP		05/04/07	5.300	50,000	4	29,444.44	5.377
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257
DISC NOTES	FHLMC		05/04/07	5.090	50,000	129	911,958.33	5.257

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/04/07	REDEMPTIONS (continued)								
	DISC NOTES	FHLMC	05/04/07	5.090		50,000	134	947,305.56	5.260
	DISC NOTES	FHLMC	05/04/07	5.090		50,000	134	947,305.56	5.260
	DISC NOTES	FHLMC	05/04/07	5.090		50,000	134	947,305.56	5.260
	DISC NOTES	FHLMC	05/04/07	5.090		50,000	134	947,305.56	5.260
	DISC NOTES	FHLMC	05/04/07	5.090		50,000	134	947,305.56	5.260
	DISC NOTES	FHLMC	05/04/07	5.090		50,000	134	947,305.56	5.260
05/04/07	PURCHASES								
	AGENCY	FHLB	5.250%	11/05/07	5.250	50,000			
	AGENCY	FHLB	5.250%	11/05/07	5.250	50,000			
	AGENCY	FHLB	5.250%	11/05/07	5.250	50,000			
	CD	STNRD CH	5.280%	09/26/07	5.280	50,000			
	CD	STNRD CH	5.280%	09/26/07	5.280	50,000			
	CD	BNP PARIBAS	5.290%	09/26/07	5.290	50,000			
	CD	BNP PARIBAS	5.290%	09/26/07	5.290	50,000			
	CD	DEUTSCHE	5.290%	09/26/07	5.290	50,000			
	CD	DEUTSCHE	5.290%	09/26/07	5.290	50,000			
	CD	DEUTSCHE	5.290%	09/26/07	5.290	50,000			
	CD	DEUTSCHE	5.290%	09/26/07	5.290	50,000			
	CD	U/B CALIF	5.280%	09/28/07	5.280	50,000			
	CD	U/B CALIF	5.280%	09/28/07	5.280	50,000			
	CP	CITIGROUP		05/07/07	5.240	50,000			
	CP	CITIGROUP		05/07/07	5.240	50,000			
	CP	GECC		05/25/07	5.230	50,000			
	CP	GECC		05/25/07	5.230	50,000			
	CP	GECC		05/25/07	5.230	50,000			
	CP	GECC		05/25/07	5.230	50,000			
	CP	GECC		07/11/07	5.210	30,000			
	CP	GECC		07/11/07	5.210	50,000			
	CP	FORTUNE		07/18/07	5.300	25,000			
	CP	CRC		07/20/07	5.225	50,000			
	CP	CRC		07/20/07	5.225	50,000			
	CP	CITIGROUP		08/13/07	5.220	50,000			
	CP	CITIGROUP		08/13/07	5.220	50,000			
	DISC NOTES	FHLMC		09/04/07	5.075	50,000			
	DISC NOTES	FHLMC		09/04/07	5.075	50,000			
	DISC NOTES	FHLMC		09/26/07	5.060	50,000			
	DISC NOTES	FHLMC		09/26/07	5.060	50,000			
	DISC NOTES	FHLMC		09/26/07	5.060	50,000			
	DISC NOTES	FHLMC		09/26/07	5.060	50,000			
05/07/07	REDEMPTIONS								
	CP	CITIGROUP		05/07/07	5.240	50,000	3	21,833.33	5.315
	CP	CITIGROUP		05/07/07	5.240	50,000	3	21,833.33	5.315
	CP	GECC		05/07/07	5.240	50,000	10	72,777.78	5.321
	CP	GECC		05/07/07	5.240	50,000	10	72,777.78	5.321

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>DATE</u>	<u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>05/07/07 PURCHASES</b>									
	CD	DEUTSCHE	5.290%	09/28/07	5.285	50,000			
	CD	DEUTSCHE	5.290%	09/28/07	5.285	50,000			
	CD	ABN AMRO	5.290%	09/28/07	5.290	50,000			
	CD	ABN AMRO	5.290%	09/28/07	5.290	50,000			
	CD	ABN AMRO	5.290%	09/28/07	5.290	50,000			
	CD	ABN AMRO	5.290%	09/28/07	5.290	50,000			
	CD	ABN AMRO	5.290%	09/28/07	5.290	50,000			
	CD	ABN AMRO	5.290%	09/28/07	5.290	50,000			
	CD	ABN AMRO	5.290%	09/28/07	5.290	50,000			
	CP	COUNTRY		07/09/07	5.280	50,000			
	CP	COUNTRY		07/09/07	5.280	50,000			
	CP	CITIGROUP		07/10/07	5.220	25,000			
	CP	CITIGROUP		07/10/07	5.220	50,000			
<b>05/08/07 REDEMPTIONS</b>									
	CP	GECC		05/08/07	5.230	50,000	8	58,111.11	5.309
	CP	GECC		05/08/07	5.230	50,000	8	58,111.11	5.309
	CP	GECC		05/08/07	5.230	50,000	8	58,111.11	5.309
	CP	GECC		05/08/07	5.230	50,000	8	58,111.11	5.309
	CP	GECC		05/08/07	5.230	50,000	8	58,111.11	5.309
	CP	GECC		05/08/07	5.230	50,000	8	58,111.11	5.309
	CP	AMER EXP		05/08/07	5.240	50,000	8	58,222.22	5.319
	CP	AMER EXP		05/08/07	5.240	50,000	8	58,222.22	5.319
	CP	AMER EXP		05/08/07	5.240	50,000	8	58,222.22	5.319
	CP	AMER EXP		05/08/07	5.240	50,000	8	58,222.22	5.319
	CP	MERRILL		05/08/07	5.240	30,000	11	48,033.33	5.321
	CP	MERRILL		05/08/07	5.240	50,000	11	80,055.56	5.321
	CP	MERRILL		05/08/07	5.240	50,000	11	80,055.56	5.321
	CP	MERRILL		05/08/07	5.240	50,000	11	80,055.56	5.321
	CP	MERRILL		05/08/07	5.240	50,000	11	80,055.56	5.321
	CP	MERRILL		05/08/07	5.240	50,000	11	80,055.56	5.321
	CP	COUNTRY		05/08/07	5.300	50,000	11	80,972.22	5.382
	CP	GECC		05/08/07	5.230	50,000	19	138,013.89	5.317
	CP	GECC		05/08/07	5.230	50,000	19	138,013.89	5.317
	CP	GECC		05/08/07	5.230	50,000	19	138,013.89	5.317
	CP	CITIGROUP		05/08/07	5.260	50,000	54	394,500.00	5.375
	CP	CITIGROUP		05/08/07	5.260	50,000	54	394,500.00	5.375
<b>05/08/07 PURCHASES</b>									
	CD	ABN AMRO	5.290%	10/29/07	5.290	50,000			
	CD	ABN AMRO	5.290%	10/29/07	5.290	50,000			
	CD	U/B CALIF	5.290%	10/29/07	5.290	50,000			
	CD	U/B CALIF	5.290%	10/29/07	5.290	50,000			
	CD	U/B CALIF	5.290%	10/29/07	5.290	50,000			
	CD	U/B CALIF	5.290%	10/29/07	5.290	50,000			
	CP	NCAT		05/09/07	5.240	50,000			
	CP	NCAT		05/09/07	5.240	50,000			
	CP	COUNTRY		05/31/07	5.300	41,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
05/09/07 REDEMPTIONS									
	BN	B/A	5.310%	05/09/07	5.310	10,000	120	177,000.00	5.384
	BN	B/A	5.310%	05/09/07	5.310	50,000	120	885,000.00	5.384
	CP	NCAT		05/09/07	5.240	50,000	1	7,277.78	5.314
	CP	NCAT		05/09/07	5.240	50,000	1	7,277.78	5.314
	CP	BEAR		05/09/07	5.240	50,000	12	87,333.33	5.322
	CP	BEAR		05/09/07	5.240	50,000	12	87,333.33	5.322
	CP	BEAR		05/09/07	5.240	50,000	12	87,333.33	5.322
05/09/07 PURCHASES									
	CP	WINDMILL		05/10/07	5.250	50,000			
	CP	WINDMILL		05/10/07	5.250	50,000			
	CP	WINDMILL		05/10/07	5.250	50,000			
	CP	WINDMILL		05/10/07	5.250	50,000			
05/10/07 REDEMPTIONS									
	CP	WINDMILL		05/10/07	5.250	50,000	1	7,291.67	5.324
	CP	WINDMILL		05/10/07	5.250	50,000	1	7,291.67	5.324
	CP	WINDMILL		05/10/07	5.250	50,000	1	7,291.67	5.324
	CP	WINDMILL		05/10/07	5.250	50,000	1	7,291.67	5.324
	CP	BARTON		05/10/07	5.250	50,000	28	204,166.67	5.345
	CP	BARTON		05/10/07	5.250	50,000	28	204,166.67	5.345
	CP	BARTON		05/10/07	5.250	50,000	28	204,166.67	5.345
	CP	BARTON		05/10/07	5.250	50,000	28	204,166.67	5.345
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
	TREAS	BILLS		05/10/07	4.880	50,000	126	854,000.00	5.034
05/10/07 RRP									
	TREAS	BILLS		05/10/07	4.960	50,000	28	-192,147.42	-5.029
	TREAS	BILLS		05/10/07	4.960	50,000	28	-192,147.42	-5.029
	TREAS	BILLS		05/10/07	4.960	50,000	28	-192,147.42	-5.029
	TREAS	BILLS		05/10/07	4.960	50,000	28	-192,147.42	-5.029
05/10/07 PURCHASES									
	CP	GECC		05/11/07	5.230	50,000			
	CP	GECC		05/11/07	5.230	50,000			
	CP	PARCO		06/08/07	5.260	5,000			
	CP	PARCO		06/08/07	5.260	50,000			
	CP	PARCO		06/08/07	5.260	50,000			
	CP	CITIGROUP		08/01/07	5.240	50,000			
	CP	CITIGROUP		08/01/07	5.240	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/10/07	PURCHASES (continued)								
	CP	CITIGROUP		08/01/07	5.240	50,000			
	CP	CITIGROUP		08/01/07	5.240	50,000			
	CP	CITIGROUP		08/01/07	5.240	50,000			
	CP	FORTUNE		08/03/07	5.300	25,000			
05/11/07	REDEMPTIONS								
	AGENCY	FHLB	4.500%	05/11/07	4.544	50,000	556	3,470,350.00	4.559
	CP	GECC		05/11/07	5.230	50,000	1	7,263.89	5.303
	CP	GECC		05/11/07	5.230	50,000	1	7,263.89	5.303
	CP	JP MORGAN		05/11/07	5.250	50,000	14	102,083.33	5.334
	CP	JP MORGAN		05/11/07	5.250	50,000	14	102,083.33	5.334
	CP	JP MORGAN		05/11/07	5.250	50,000	14	102,083.33	5.334
05/11/07	PURCHASES								
	AGENCY	FHLB	5.260%	02/01/08	5.260	50,000			
	AGENCY	FHLB	5.260%	02/01/08	5.260	50,000			
	CP	WINDMILL		07/02/07	5.240	35,000			
	CP	WINDMILL		07/02/07	5.240	50,000			
	CP	WINDMILL		07/02/07	5.240	50,000			
	CP	RANGER		07/05/07	5.240	15,000			
	CP	RANGER		07/05/07	5.240	50,000			
	CP	RANGER		07/05/07	5.240	50,000			
05/14/07	REDEMPTIONS								
	CP	CITIGROUP		05/14/07	5.240	25,000	24	87,333.33	5.331
	CP	CITIGROUP		05/14/07	5.240	50,000	24	174,666.67	5.331
	CP	CITIGROUP		05/14/07	5.240	50,000	24	174,666.67	5.331
	CP	BARTON		05/14/07	5.250	30,000	27	118,125.00	5.344
	CP	FCAR		05/14/07	5.250	40,000	104	606,666.67	5.405
	CP	FCAR		05/14/07	5.250	50,000	104	758,333.33	5.405
	CP	FCAR		05/14/07	5.250	50,000	104	758,333.33	5.405
05/14/07	PURCHASES								
	AGENCY	FHLB	5.260%	02/01/08	5.260	50,000			
	AGENCY	FHLB	5.260%	02/01/08	5.260	50,000			
	CP	GECC		05/21/07	5.230	50,000			
	CP	GECC		05/21/07	5.230	50,000			
	CP	GECC		05/21/07	5.230	50,000			
	CP	GECC		05/21/07	5.230	50,000			
	CP	GECC		05/21/07	5.230	50,000			
	CP	GECC		05/21/07	5.230	50,000			
	CP	WINDMILL		05/21/07	5.260	50,000			
	CP	WINDMILL		05/21/07	5.260	50,000			
	CP	WINDMILL		05/21/07	5.260	50,000			
	CP	BARTON		07/02/07	5.240	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/14/07	<b>PURCHASES (continued)</b>								
	CP	CITIGROUP		07/03/07	5.240	50,000			
	CP	CITIGROUP		07/03/07	5.240	50,000			
	CP	CITIGROUP		07/03/07	5.240	50,000			
	CP	CITIGROUP		07/06/07	5.240	50,000			
	CP	CITIGROUP		07/06/07	5.240	50,000			
	CP	CITIGROUP		07/06/07	5.240	50,000			
05/15/07	<b>REDEMPTIONS</b>								
	AGENCY	FHLB	3.500%	05/15/07	3.110	48,700	951	3,974,975.17	3.103
	AGENCY	FHLB	3.500%	05/15/07	3.110	50,000	951	4,080,794.69	3.102
	AGENCY	FHLB	3.500%	05/15/07	3.110	50,000	951	4,080,794.69	3.102
	AGENCY	FHLB	3.500%	05/15/07	3.110	50,000	951	4,081,083.34	3.103
	AGENCY	FHLB	3.500%	05/15/07	3.093	50,000	956	4,081,388.89	3.085
	CB	COUNTRY	5.625%	05/15/07	5.511	20,000	340	1,030,400.00	5.525
	CB	COUNTRY	5.625%	05/15/07	5.510	10,000	344	521,250.00	5.525
	CB	COUNTRY	5.625%	05/15/07	5.267	14,000	407	826,595.00	5.275
05/15/07	<b>PURCHASES</b>								
	AGENCY	FHLB	5.260%	02/01/08	5.260	50,000			
	AGENCY	FHLB	5.260%	02/01/08	5.260	50,000			
	AGENCY	FHLB	5.260%	02/04/08	5.260	50,000			
	AGENCY	FHLB	5.260%	02/04/08	5.260	50,000			
	CB FR	TOYOTA	5.300%	11/17/08	5.300	30,000			
05/16/07	<b>RRS</b>								
	TREAS	BILLS		08/02/07	4.650	50,000			
	TREAS	BILLS		08/02/07	4.650	50,000			
	TREAS	BILLS		07/12/07	4.800	50,000			
	TREAS	BILLS		07/12/07	4.800	50,000			
05/16/07	<b>REDEMPTIONS</b>								
	BN	B/A	5.305%	05/16/07	5.305	50,000	89	655,756.94	5.379
	BN	B/A	5.305%	05/16/07	5.305	50,000	89	655,756.94	5.379
	CP	BEAR		05/16/07	5.240	50,000	21	152,833.33	5.329
	CP	BEAR		05/16/07	5.240	50,000	21	152,833.33	5.329
	CP	BEAR		05/16/07	5.240	50,000	21	152,833.33	5.329
	CP	CITIGROUP		05/16/07	5.240	50,000	26	189,222.22	5.333
	CP	CITIGROUP		05/16/07	5.240	50,000	26	189,222.22	5.333
	CP	CITIGROUP		05/16/07	5.240	50,000	26	189,222.22	5.333
	CP	COUNTRY		05/16/07	5.300	50,000	28	206,111.11	5.396
	CP	COUNTRY		05/16/07	5.300	50,000	28	206,111.11	5.396
	CP	RANGER		05/16/07	5.270	50,000	30	219,583.33	5.367
	CP	RANGER		05/16/07	5.270	50,000	30	219,583.33	5.367
	CP	RANGER		05/16/07	5.270	50,000	30	219,583.33	5.367
	CP	COUNTRY		05/16/07	5.280	25,000	30	110,000.00	5.377
	CP	COUNTRY		05/16/07	5.280	50,000	30	220,000.00	5.377

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/ DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
05/16/07	REDEMPTIONS (continued)								
	CP	GE CO	05/16/07	5.240	50,000	33	240,166.67	5.338	
	CP	GE CO	05/16/07	5.240	50,000	33	240,166.67	5.338	
	CP	GE CO	05/16/07	5.240	50,000	33	240,166.67	5.338	
	CP	GE CO	05/16/07	5.240	50,000	33	240,166.67	5.338	
05/16/07	PURCHASES								
	CP	THUNDER	06/15/07	5.255	50,000				
	CP	THUNDER	06/15/07	5.255	50,000				
	CP	PARCO	06/15/07	5.260	50,000				
	CP	PARCO	06/15/07	5.260	50,000				
05/17/07	REDEMPTIONS								
	CD	DRESDNER	5.280%	05/17/07	5.280	50,000	43	315,333.33	5.353
	CD	DRESDNER	5.280%	05/17/07	5.280	50,000	43	315,333.33	5.353
	CD	LLOYDS	5.275%	05/17/07	5.270	50,000	58	424,531.17	5.343
	CD	LLOYDS	5.275%	05/17/07	5.270	50,000	58	424,531.17	5.343
	CD	LLOYDS	5.275%	05/17/07	5.270	50,000	58	424,531.17	5.343
	CD	LLOYDS	5.275%	05/17/07	5.270	50,000	58	424,531.17	5.343
	CP	EDISON		05/17/07	5.240	50,000	55	400,277.78	5.356
	CP	EDISON		05/17/07	5.240	50,000	55	400,277.78	5.356
	TREAS	BILLS		05/17/07	4.865	50,000	141	952,729.17	5.028
	TREAS	BILLS		05/17/07	4.865	50,000	141	952,729.17	5.028
	TREAS	BILLS		05/17/07	4.865	50,000	141	952,729.17	5.028
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
	TREAS	BILLS		05/17/07	4.855	50,000	153	1,031,687.50	5.026
05/17/07	RRP								
	TREAS	BILLS		05/17/07	5.000	50,000	58	-399,567.64	-5.069
	TREAS	BILLS		05/17/07	5.000	50,000	58	-399,567.64	-5.069
	TREAS	BILLS		05/17/07	5.000	50,000	58	-399,567.64	-5.069
	TREAS	BILLS		05/17/07	5.000	50,000	58	-399,567.64	-5.069
	TREAS	BILLS		05/17/07	4.970	50,000	55	-376,792.09	-5.039
	TREAS	BILLS		05/17/07	4.970	50,000	55	-376,792.09	-5.039
	TREAS	BILLS		05/17/07	4.970	50,000	43	-295,068.21	-5.039
	TREAS	BILLS		05/17/07	4.970	50,000	43	-295,068.21	-5.039
05/17/07	PURCHASES								
	CP	CITIGROUP		05/18/07	5.250	50,000			
	CP	CITIGROUP		05/18/07	5.250	50,000			
	CP	CITIGROUP		05/18/07	5.250	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/ DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
<b>05/17/07 PURCHASES (continued)</b>								
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
	CP	CITIGROUP	05/18/07	5.250	50,000			
<b>05/18/07 RRS</b>								
	TREAS	BILLS	06/28/07	4.650	50,000			
	TREAS	BILLS	06/28/07	4.650	50,000			
	TREAS	BILLS	06/28/07	4.650	50,000			
<b>05/18/07 REDEMPTIONS</b>								
	AGENCY	FHLMC	5.210%	05/18/07	5.210	50,000	393	2,807,611.11
	AGENCY	FHLMC	5.210%	05/18/07	5.210	50,000	393	2,807,611.11
	AGENCY	FHLB	5.200%	05/18/07	5.200	50,000	395	2,816,666.67
	AGENCY	FHLB	5.200%	05/18/07	5.200	50,000	395	2,816,666.67
	AGENCY	FHLMC	5.200%	05/18/07	5.200	50,000	395	2,816,666.67
	AGENCY	FHLMC	5.200%	05/18/07	5.200	50,000	395	2,816,666.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/18/07	5.250	50,000	1	7,291.67
<b>05/18/07 PURCHASES</b>								
	CD	DRESDNER	5.280%	06/28/07	5.280	50,000		
	CD	DRESDNER	5.280%	06/28/07	5.280	50,000		
	CD	DRESDNER	5.280%	06/28/07	5.280	50,000		
	CP	GECC		06/11/07	5.230	50,000		
	CP	GECC		06/11/07	5.230	50,000		
	CP	GE CO		06/26/07	5.240	25,000		
	CP	GE CO		06/26/07	5.240	50,000		
	CP	CRC		08/02/07	5.220	50,000		
	CP	CRC		08/02/07	5.220	50,000		



**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>05/18/07 PURCHASES (continued)</b>									
	CP	CRC		08/02/07	5.220	50,000			
	CP	CRC		08/02/07	5.220	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
	CP	CITIGROUP		10/01/07	5.180	50,000			
<b>05/21/07 RRS</b>									
	TREAS	BILLS		07/12/07	4.900	50,000			
	TREAS	BILLS		07/12/07	4.900	50,000			
	TREAS	BILLS		07/12/07	4.900	50,000			
<b>05/21/07 REDEMPTIONS</b>									
	AGENCY	FHLB	5.220%	05/21/07	5.220	50,000	395	2,827,500.00	5.226
	AGENCY	FHLB	5.220%	05/21/07	5.220	50,000	395	2,827,500.00	5.226
	AGENCY	FHLB	4.500%	05/21/07	4.850	50,000	473	3,155,750.00	4.892
	AGENCY	FHLMC	5.220%	05/21/07	5.220	50,000	395	2,827,500.00	5.226
	CP	GECC		05/21/07	5.230	50,000	7	50,847.22	5.308
	CP	GECC		05/21/07	5.230	50,000	7	50,847.22	5.308
	CP	GECC		05/21/07	5.230	50,000	7	50,847.22	5.308
	CP	GECC		05/21/07	5.230	50,000	7	50,847.22	5.308
	CP	GECC		05/21/07	5.230	50,000	7	50,847.22	5.308
	CP	GECC		05/21/07	5.230	50,000	7	50,847.22	5.308
	CP	WINDMILL		05/21/07	5.260	50,000	7	51,138.89	5.339
	CP	WINDMILL		05/21/07	5.260	50,000	7	51,138.89	5.339
	CP	WINDMILL		05/21/07	5.260	50,000	7	51,138.89	5.339
	CP	JP MORGAN		05/21/07	5.260	50,000	32	233,777.78	5.358
	CP	JP MORGAN		05/21/07	5.260	50,000	32	233,777.78	5.358
	CP	JP MORGAN		05/21/07	5.260	50,000	32	233,777.78	5.358
	CP	JP MORGAN		05/21/07	5.260	50,000	32	233,777.78	5.358
<b>05/21/07 PURCHASES</b>									
	CD	NOVA SCOT	5.270%	06/28/07	5.270	50,000			
	CD	NOVA SCOT	5.270%	06/28/07	5.270	50,000			
	CD	NOVA SCOT	5.270%	06/28/07	5.270	50,000			
	CD	MONTREAL	5.320%	10/29/07	5.320	25,000			
	CD	MONTREAL	5.320%	10/29/07	5.320	50,000			
	CD	MONTREAL	5.320%	10/29/07	5.320	50,000			
	CP	GECC		05/22/07	5.240	50,000			
	CP	GECC		05/22/07	5.240	50,000			
	CP	GECC		05/22/07	5.240	50,000			
	CP	GECC		05/22/07	5.240	50,000			
	CP	AMER EXP		05/31/07	5.240	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/21/07	PURCHASES (continued)								
	CP	AMER EXP		05/31/07	5.240	50,000			
	CP	AMER EXP		05/31/07	5.240	50,000			
	CP	AMER EXP		05/31/07	5.240	50,000			
	CP	WINDMILL		06/18/07	5.260	50,000			
	CP	WINDMILL		06/18/07	5.260	50,000			
	CP	WINDMILL		06/18/07	5.260	50,000			
	CP	BARTON		06/20/07	5.260	50,000			
	CP	BARTON		06/20/07	5.260	50,000			
	CP	MERRILL		07/02/07	5.230	50,000			
	CP	MERRILL		07/02/07	5.230	50,000			
05/22/07	REDEMPTIONS								
	CD	RABO	5.280%	05/22/07	5.280	50,000	146	1,070,666.67	5.353
	CD	RABO	5.280%	05/22/07	5.280	50,000	146	1,070,666.67	5.353
	CD	RABO	5.280%	05/22/07	5.280	50,000	146	1,070,666.67	5.353
	CD	RABO	5.280%	05/22/07	5.280	50,000	146	1,070,666.67	5.353
	CP	GECC		05/22/07	5.240	50,000	1	7,277.78	5.314
	CP	GECC		05/22/07	5.240	50,000	1	7,277.78	5.314
	CP	GECC		05/22/07	5.240	50,000	1	7,277.78	5.314
	CP	GECC		05/22/07	5.240	50,000	1	7,277.78	5.314
	CP	FCAR		05/22/07	5.260	50,000	32	233,777.78	5.358
	CP	FCAR		05/22/07	5.260	50,000	32	233,777.78	5.358
	CP	FCAR		05/22/07	5.260	50,000	32	233,777.78	5.358
	CP	FCAR		05/22/07	5.260	50,000	32	233,777.78	5.358
	CP	OLD LINE		05/22/07	5.270	25,000	41	150,048.61	5.375
	CP	FCAR		05/22/07	5.240	30,000	116	506,533.33	5.404
	CP	FCAR		05/22/07	5.240	50,000	116	844,222.22	5.404
	CP	FCAR		05/22/07	5.240	50,000	116	844,222.22	5.404
05/22/07	PURCHASES								
	CP	WINDMILL		07/02/07	5.265	50,000			
	CP	WINDMILL		07/02/07	5.265	50,000			
	CP	CAFCO		07/18/07	5.235	50,000			
	CP	CAFCO		07/18/07	5.235	50,000			
	CP	CAFCO		07/18/07	5.235	50,000			
	CP	GECC		09/07/07	5.210	50,000			
	CP	GECC		09/07/07	5.210	50,000			
	CP	GECC		09/07/07	5.210	50,000			
	CP	GECC		09/07/07	5.210	50,000			
	CP	CITIGROUP		10/01/07	5.200	50,000			
	CP	CITIGROUP		10/01/07	5.200	50,000			
	CP	CITIGROUP		10/01/07	5.200	50,000			
	CP	CITIGROUP		10/01/07	5.200	50,000			
05/23/07	RRS								
	TREAS	BILLS		07/12/07	4.950	50,000			
	TREAS	BILLS		07/12/07	4.950	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>DATE</u>	<u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/23/07	NO REDEMPTIONS								
05/23/07	PURCHASES								
	CP	COUNTRY		07/13/07	5.270	50,000			
	CP	MERRILL		10/01/07	5.200	25,000			
	CP	MERRILL		10/01/07	5.200	50,000			
	CP	MERRILL		10/01/07	5.200	50,000			
	CP	HEWLETT		06/20/07	5.260	50,000			
	CP	HEWLETT		06/20/07	5.260	50,000			
05/24/07	RRS								
	TREAS	BILLS		07/12/07	4.990	50,000			
	TREAS	BILLS		07/12/07	4.990	50,000			
05/24/07	REDEMPTIONS								
	AGENCY	FHLMC	5.260%	05/24/07	5.260	50,000	395	2,849,166.67	5.266
05/24/07	PURCHASES								
	AGENCY	FHLB	5.125%	05/07/08	5.250	48,000			
	AGENCY	FHLB	4.875%	06/04/08	5.250	50,000			
	AGENCY	FHLB	4.875%	06/04/08	5.250	50,000			
	CB	BANC ONE	2.625%	06/30/08	5.326	9,300			
	CB	WACHOVIA	3.500%	08/15/08	5.310	14,179			
	CD	RABO	5.280%	10/01/07	5.280	50,000			
	CD	RABO	5.280%	10/01/07	5.280	50,000			
	CD	RABO	5.280%	10/01/07	5.280	50,000			
	CD	RABO	5.280%	10/01/07	5.280	50,000			
	CD	NOVA SCOT	5.280%	10/01/07	5.280	50,000			
	CD	NOVA SCOT	5.280%	10/01/07	5.280	50,000			
	CD	NOVA SCOT	5.280%	10/01/07	5.280	50,000			
	CD	U/B CALIF	5.290%	10/01/07	5.290	20,000			
	CD	U/B CALIF	5.290%	10/01/07	5.290	50,000			
	CD	U/B CALIF	5.290%	10/01/07	5.290	50,000			
	CD	MONTREAL	5.300%	10/01/07	5.300	50,000			
	CD	MONTREAL	5.300%	10/01/07	5.300	50,000			
	CD	MONTREAL	5.300%	10/01/07	5.300	50,000			
	CD	MONTREAL	5.300%	10/01/07	5.300	50,000			
	CD	MONTREAL	5.300%	10/01/07	5.300	50,000			
	CD	MONTREAL	5.300%	10/01/07	5.300	50,000			
	CP	B/A		05/25/07	5.240	50,000			
	CP	B/A		05/25/07	5.240	50,000			
	CP	B/A		05/25/07	5.240	50,000			
	CP	B/A		05/25/07	5.240	50,000			
	CP	B/A		05/25/07	5.240	50,000			
	CP	B/A		05/25/07	5.240	50,000			
	CP	BARTON		06/18/07	5.240	50,000			
	CP	BARTON		06/18/07	5.240	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>05/25/07 REDEMPTIONS</b>									
	CB	DEERE	3.625%	05/25/07	4.760	8,500	571	626,974.17	4.796
	CP	B/A		05/25/07	5.240	50,000	1	7,277.78	5.314
	CP	B/A		05/25/07	5.240	50,000	1	7,277.78	5.314
	CP	B/A		05/25/07	5.240	50,000	1	7,277.78	5.314
	CP	B/A		05/25/07	5.240	50,000	1	7,277.78	5.314
	CP	B/A		05/25/07	5.240	50,000	1	7,277.78	5.314
	CP	B/A		05/25/07	5.240	50,000	1	7,277.78	5.314
	CP	GECC		05/25/07	5.230	50,000	21	152,541.67	5.319
	CP	GECC		05/25/07	5.230	50,000	21	152,541.67	5.319
	CP	GECC		05/25/07	5.230	50,000	21	152,541.67	5.319
	CP	GECC		05/25/07	5.230	50,000	21	152,541.67	5.319
	CP	TOYOTA		05/25/07	5.230	50,000	25	181,597.22	5.322
	CP	TOYOTA		05/25/07	5.230	50,000	25	181,597.22	5.322
	CP	TOYOTA		05/25/07	5.230	50,000	25	181,597.22	5.322
	CP	TOYOTA		05/25/07	5.230	50,000	25	181,597.22	5.322
	REMIC	FNMA	7.100%	05/25/07	7.170	1,807	5,474	16,266,192.74	7.120
<b>05/25/07 PURCHASES</b>									
	AGENCY	FHLB	5.275%	06/02/08	5.275	50,000			
	AGENCY	FHLB	5.275%	06/02/08	5.275	50,000			
	CD	DEXIA	5.295%	08/31/07	5.290	50,000			
	CD	DEXIA	5.295%	08/31/07	5.290	50,000			
	CD	DRESDNER	5.310%	10/26/07	5.300	50,000			
	CD	DRESDNER	5.310%	10/26/07	5.300	50,000			
	CD	DEUTSCHE	5.310%	10/29/07	5.305	50,000			
	CD	DEUTSCHE	5.310%	10/29/07	5.305	50,000			
	CP	GECC		05/29/07	5.240	50,000			
	CP	GECC		05/29/07	5.240	50,000			
	CP	GECC		05/29/07	5.240	50,000			
	CP	GECC		05/29/07	5.240	50,000			
	CP	GECC		05/29/07	5.240	50,000			
	CP	GECC		05/29/07	5.240	50,000			
	CP	CITIGROUP		05/29/07	5.250	25,000			
<b>05/29/07 REDEMPTIONS</b>									
	BN	B/A	5.320%	05/29/07	5.320	50,000	162	1,197,000.00	5.394
	BN	B/A	5.320%	05/29/07	5.320	50,000	162	1,197,000.00	5.394
	CD	STNRD CH	5.280%	05/29/07	5.275	50,000	67	490,872.58	5.348
	CD	STNRD CH	5.280%	05/29/07	5.275	50,000	67	490,872.58	5.348
	CD	BARCLAYS	5.300%	05/29/07	5.300	50,000	102	750,833.33	5.374
	CD	BARCLAYS	5.300%	05/29/07	5.300	50,000	102	750,833.33	5.374
	CD	ANZ	5.300%	05/29/07	5.300	50,000	146	1,074,722.22	5.374
	CD	ANZ	5.300%	05/29/07	5.300	50,000	146	1,074,722.22	5.374
	CD	RB SCOT	5.290%	05/29/07	5.290	50,000	153	1,124,125.00	5.363
	CD	RB SCOT	5.290%	05/29/07	5.290	50,000	153	1,124,125.00	5.363
	CD	RB CANADA	5.291%	05/29/07	5.290	50,000	153	1,124,136.04	5.363
	CD	RB CANADA	5.291%	05/29/07	5.290	50,000	153	1,124,136.04	5.363
	CD	RB CANADA	5.291%	05/29/07	5.290	50,000	153	1,124,136.04	5.363

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>DATE</u>	<u>YIELD</u>	<u>YIELD</u>	<u>(000)</u>	<u>DAYS</u>	<u>EARNED</u>	<u>YIELD</u>
05/29/07	REDEMPTIONS (continued)								
CD		RB CANADA	5.291%	05/29/07	5.290	50,000	153	1,124,136.04	5.363
CD		TORONTO	5.305%	05/29/07	5.295	50,000	153	1,125,234.27	5.369
CD		TORONTO	5.305%	05/29/07	5.295	50,000	153	1,125,234.27	5.369
CD		BNP PARIBAS	5.310%	05/29/07	5.310	50,000	153	1,128,375.00	5.384
CD		BNP PARIBAS	5.310%	05/29/07	5.310	50,000	153	1,128,375.00	5.384
CD		CR SUISSE	5.290%	05/29/07	5.290	50,000	154	1,131,472.22	5.363
CD		CR SUISSE	5.290%	05/29/07	5.290	50,000	154	1,131,472.22	5.363
CD		SOC GEN	5.290%	05/29/07	5.290	50,000	154	1,131,472.22	5.363
CD		SOC GEN	5.290%	05/29/07	5.290	50,000	154	1,131,472.22	5.363
CD		ANZ	5.295%	05/29/07	5.295	50,000	154	1,132,541.67	5.369
CD		ANZ	5.295%	05/29/07	5.295	50,000	154	1,132,541.67	5.369
CD		BNP PARIBAS	5.300%	05/29/07	5.300	50,000	154	1,133,611.11	5.374
CD		BNP PARIBAS	5.300%	05/29/07	5.300	50,000	154	1,133,611.11	5.374
CD		CALYON	5.300%	05/29/07	5.300	50,000	154	1,133,611.11	5.374
CD		CALYON	5.300%	05/29/07	5.300	50,000	154	1,133,611.11	5.374
CD		LLOYDS	5.290%	05/29/07	5.290	50,000	159	1,168,208.33	5.363
CD		LLOYDS	5.290%	05/29/07	5.290	50,000	159	1,168,208.33	5.363
CD		S-E BANK	5.295%	05/29/07	5.290	50,000	159	1,168,233.54	5.363
CD		S-E BANK	5.295%	05/29/07	5.290	50,000	159	1,168,233.54	5.363
CD		UBS	5.295%	05/29/07	5.290	50,000	159	1,168,233.54	5.363
CD		UBS	5.295%	05/29/07	5.290	50,000	159	1,168,233.54	5.363
CD		SOC GEN	5.300%	05/29/07	5.300	50,000	159	1,170,416.67	5.374
CD		SOC GEN	5.300%	05/29/07	5.300	50,000	159	1,170,416.67	5.374
CD		CIBC	5.300%	05/29/07	5.300	50,000	160	1,177,777.78	5.374
CD		CIBC	5.300%	05/29/07	5.300	50,000	160	1,177,777.78	5.374
CD		TORONTO	5.305%	05/29/07	5.295	50,000	162	1,191,427.36	5.369
CD		TORONTO	5.305%	05/29/07	5.295	50,000	162	1,191,427.36	5.369
CD		CALYON	5.305%	05/29/07	5.305	50,000	162	1,193,625.00	5.379
CD		CALYON	5.305%	05/29/07	5.305	50,000	162	1,193,625.00	5.379
CP		GECC		05/29/07	5.240	50,000	4	29,111.11	5.316
CP		GECC		05/29/07	5.240	50,000	4	29,111.11	5.316
CP		GECC		05/29/07	5.240	50,000	4	29,111.11	5.316
CP		GECC		05/29/07	5.240	50,000	4	29,111.11	5.316
CP		GECC		05/29/07	5.240	50,000	4	29,111.11	5.316
CP		GECC		05/29/07	5.240	50,000	4	29,111.11	5.316
CP		CITIGROUP		05/29/07	5.250	25,000	4	14,583.33	5.326
CP		COUNTRY		05/29/07	5.280	50,000	67	491,333.33	5.406
CP		COUNTRY		05/29/07	5.280	50,000	67	491,333.33	5.406
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252
DISC NOTES		FHLMC		05/29/07	5.060	50,000	165	1,159,583.33	5.252

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/29/07	<b>REDEMPTIONS (continued)</b>							
	DISC NOTES	FHLMC	05/29/07	5.060	50,000	165	1,159,583.33	5.252
	DISC NOTES	FHLMC	05/29/07	5.060	50,000	165	1,159,583.33	5.252
	DISC NOTES	FHLMC	05/29/07	5.060	50,000	165	1,159,583.33	5.252
	DISC NOTES	FHLMC	05/29/07	5.060	50,000	165	1,159,583.33	5.252
05/29/07	<b>PURCHASES</b>							
	AGENCY	FHLB	5.275%	02/25/08	5.275	50,000		
	AGENCY	FHLB	5.280%	02/25/08	5.280	50,000		
	AGENCY	FHLB	5.265%	06/02/08	5.265	50,000		
	AGENCY	FHLB	5.265%	06/02/08	5.265	50,000		
	AGENCY	FHLB	5.270%	06/02/08	5.270	50,000		
	CD	ABN AMRO	5.300%	10/29/07	5.300	50,000		
	CD	ABN AMRO	5.300%	10/29/07	5.300	50,000		
	CP	CITIGROUP		05/31/07	5.280	50,000		
	CP	CITIGROUP		05/31/07	5.280	50,000		
	CP	CITIGROUP		05/31/07	5.280	50,000		
	CP	CITIGROUP		05/31/07	5.280	50,000		
	CP	CITIGROUP		05/31/07	5.280	50,000		
	CP	CITIGROUP		05/31/07	5.280	50,000		
	CP	W/F		06/12/07	5.250	50,000		
	CP	W/F		06/12/07	5.250	50,000		
	CP	W/F		06/12/07	5.250	50,000		
	CP	W/F		06/12/07	5.250	50,000		
	CP	GOLDMAN		10/01/07	5.200	50,000		
	CP	GOLDMAN		10/01/07	5.200	50,000		
	CP	GOLDMAN		10/01/07	5.200	50,000		
	CP	GOLDMAN		10/01/07	5.200	50,000		
	CP	GOLDMAN		10/01/07	5.200	50,000		
	CP	GOLDMAN		10/01/07	5.200	50,000		
	CP	GOLDMAN		10/01/07	5.200	50,000		
05/30/07	<b>REDEMPTIONS</b>							
	CB	JP MORGAN	5.250%	05/30/07	3.430	15,000	1,114	1,619,486.45
	CB	JP MORGAN	5.250%	05/30/07	3.370	10,000	1,121	1,068,916.67
05/30/07	<b>PURCHASES</b>							
	AGENCY	FFCB	3.375%	07/15/08	5.250	42,000		
	AGENCY	FFCB	3.375%	07/15/08	5.250	50,000		
	AGENCY	FHLB	5.300%	02/04/08	5.300	50,000		
	AGENCY	FHLB	5.300%	02/04/08	5.300	50,000		
	CD	SOC GEN	5.310%	10/29/07	5.310	50,000		
	CD	SOC GEN	5.310%	10/29/07	5.310	50,000		
	CD	CALYON	5.315%	11/01/07	5.315	50,000		
	CD	CALYON	5.315%	11/01/07	5.315	50,000		
	CD	CR SUISSE	5.320%	11/01/07	5.320	50,000		

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/30/07	<b>PURCHASES (continued)</b>							
	CD	CR SUISSE	5.320%	11/01/07	5.320	50,000		
	CP	GECC		05/31/07	5.250	50,000		
	CP	GECC		05/31/07	5.250	50,000		
	CP	GECC		05/31/07	5.250	50,000		
	CP	GECC		05/31/07	5.250	50,000		
	CP	GECC		05/31/07	5.250	50,000		
	CP	GECC		05/31/07	5.250	50,000		
	CP	CRC		07/05/07	5.250	50,000		
	CP	CRC		07/05/07	5.250	50,000		
	CP	CITIGROUP		08/13/07	5.220	40,000		
	CP	CITIGROUP		08/13/07	5.220	50,000		
	CP	CITIGROUP		08/13/07	5.220	50,000		
	CP	CITIGROUP		08/13/07	5.220	50,000		
	DISC NOTES	FHLMC		05/27/08	4.960	50,000		
	DISC NOTES	FHLMC		05/27/08	4.960	50,000		
	DISC NOTES	FHLMC		05/27/08	4.960	50,000		
	DISC NOTES	FHLMC		05/27/08	4.960	50,000		
05/31/07	<b>REDEMPTIONS</b>							
	CD	DRESDNER	5.280%	05/31/07	5.280	50,000	36	264,000.00
	CD	DRESDNER	5.280%	05/31/07	5.280	50,000	36	264,000.00
	CD	DRESDNER	5.280%	05/31/07	5.280	50,000	36	264,000.00
	CD	DRESDNER	5.280%	05/31/07	5.280	50,000	36	264,000.00
	CP	GECC		05/31/07	5.250	50,000	1	7,291.67
	CP	GECC		05/31/07	5.250	50,000	1	7,291.67
	CP	GECC		05/31/07	5.250	50,000	1	7,291.67
	CP	GECC		05/31/07	5.250	50,000	1	7,291.67
	CP	GECC		05/31/07	5.250	50,000	1	7,291.67
	CP	GECC		05/31/07	5.250	50,000	1	7,291.67
	CP	GECC		05/31/07	5.250	50,000	1	7,291.67
	CP	CITIGROUP		05/31/07	5.280	50,000	2	14,666.67
	CP	CITIGROUP		05/31/07	5.280	50,000	2	14,666.67
	CP	CITIGROUP		05/31/07	5.280	50,000	2	14,666.67
	CP	CITIGROUP		05/31/07	5.280	50,000	2	14,666.67
	CP	CITIGROUP		05/31/07	5.280	50,000	2	14,666.67
	CP	CITIGROUP		05/31/07	5.280	50,000	2	14,666.67
	CP	CITIGROUP		05/31/07	5.280	50,000	2	14,666.67
	CP	AMER EXP		05/31/07	5.240	50,000	10	72,777.78
	CP	AMER EXP		05/31/07	5.240	50,000	10	72,777.78
	CP	AMER EXP		05/31/07	5.240	50,000	10	72,777.78
	CP	AMER EXP		05/31/07	5.240	50,000	10	72,777.78
	CP	COUNTRY		05/31/07	5.300	41,000	23	138,830.56
	CP	DISNEY		05/31/07	5.250	25,000	43	156,770.83
	CP	EDISON		05/31/07	5.240	30,000	43	187,766.67
	CP	EDISON		05/31/07	5.240	50,000	43	312,944.44
	CP	CITIGROUP		05/31/07	5.250	50,000	44	320,833.33
	CP	CITIGROUP		05/31/07	5.250	50,000	44	320,833.33

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/31/07	PURCHASES							
	CP	CITIGROUP	06/01/07	5.300	50,000			
	CP	CITIGROUP	06/01/07	5.300	50,000			
	CP	CITIGROUP	06/01/07	5.300	50,000			
	CP	CITIGROUP	06/01/07	5.300	50,000			
	CP	CITIGROUP	06/01/07	5.300	50,000			
	CP	CITIGROUP	06/01/07	5.300	50,000			
	CP	GECC	06/07/07	5.240	50,000			
	CP	GECC	06/07/07	5.240	50,000			
	CP	GECC	06/07/07	5.240	50,000			
	CP	GECC	06/07/07	5.240	50,000			
	CP	JPM CHASE	08/29/07	5.230	30,000			
	CP	JPM CHASE	08/29/07	5.230	50,000			



<b><u>a/</u></b>	The abbreviations indicate the type of security purchased or sold; i.e., <b>(U.S.)</b> Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association <b>(FNMA)</b> , Farmers Home Administration Notes <b>(FHA)</b> , Student Loan Marketing Association <b>(SLMA)</b> , Small Business Association <b>(SBA)</b> , Negotiable Certificates of Deposit <b>(CD)</b> , Negotiable Certificates of Deposit Floating Rate <b>(CD FR)</b> , Export Import Notes <b>(EXIM)</b> , Bankers Acceptances <b>(BA)</b> , Commercial Paper <b>(CP)</b> , Government National Mortgage Association <b>(GNMA)</b> , Federal Home Loan Bank Notes <b>(FHLB)</b> , Federal Land Bank Bonds <b>(FLB)</b> , Federal Home Loan Mortgage Corporation Obligation <b>(FHLMC PC)</b> & <b>(FHLMC GMC)</b> , Federal Farm Credit Bank Bonds <b>(FFCB)</b> , Federal Farm Credit Discount Notes <b>(FFC)</b> , Corporate Securities <b>(CB)</b> , US Ship Financing Bonds <b>(TITLE XI'S)</b> , International Bank of Redevelopment <b>(IBRD)</b> , Tennessee Valley Authority <b>(TVA)</b> , Medium Term Notes <b>(MTN)</b> , Real Estate Mortgage Investment Conduit <b>(REMIC)</b> .
<b><u>b/</u></b>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<b><u>c/</u></b>	Repurchase Agreement.
<b><u>d/</u></b>	Par amount of securities purchased, sold or redeemed.
<b><u>e/</u></b>	Securities were purchased and sold as of the same date.
<b><u>f/</u></b>	Repurchase Agreement against Reverse Repurchase Agreement.
<b><u>g/</u></b>	Outright purchase against Reverse Repurchase Agreement.
<b><u>h/</u></b>	Security "SWAP" transactions.
<b><u>i/</u></b>	Buy back agreement.
<b>RRS</b>	Reverse Repurchase Agreement.
<b>RRP</b>	Termination of Reverse Repurchase Agreement.

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ALAMO</u></b>				
Diablo Valley Bank	04/13/07	5.070	4,500,000.00	07/13/07
Diablo Valley Bank	04/25/07	5.030	1,500,000.00	07/25/07
<b><u>ALHAMBRA</u></b>				
Omni Bank, NA	03/09/07	5.130	3,000,000.00	06/08/07
Omni Bank, NA	04/13/07	5.050	2,000,000.00	07/13/07
Omni Bank, NA	02/08/07	5.180	2,000,000.00	08/09/07
Omni Bank, NA	05/18/07	4.780	2,000,000.00	08/17/07
Omni Bank, NA	02/16/07	5.180	2,000,000.00	08/17/07
Omni Bank, NA	05/31/07	4.870	2,000,000.00	08/30/07
Omni Bank, NA	03/01/07	5.160	2,000,000.00	08/30/07
Omni Bank, NA	03/09/07	5.130	3,000,000.00	09/07/07
Omni Bank, NA	04/13/07	5.100	2,000,000.00	10/12/07
Bank of East Asia (USA), NA, The	02/08/07	5.200	3,000,000.00	08/09/07
Bank of East Asia (USA), NA, The	02/15/07	5.220	6,000,000.00	08/16/07
Bank of East Asia (USA), NA, The	04/12/07	5.120	3,095,000.00	10/11/07
<b><u>ANAHEIM</u></b>				
Banco Popular North America	04/12/07	5.080	24,000,000.00	07/12/07
Banco Popular North America	04/27/07	5.030	16,000,000.00	07/27/07
Banco Popular North America	05/16/07	4.930	25,000,000.00	11/14/07
<b><u>ARROYO GRANDE</u></b>				
Mid State Bank and Trust	12/08/06	5.100	5,000,000.00	06/08/07
Mid State Bank and Trust	01/11/07	5.170	5,000,000.00	07/12/07
Mid State Bank and Trust	02/07/07	5.200	5,000,000.00	08/08/07
Mid State Bank and Trust	03/08/07	5.120	5,000,000.00	09/06/07
<b><u>BAKERSFIELD</u></b>				
San Joaquin Bank	05/30/07	4.920	10,000,000.00	08/29/07
<b><u>BREA</u></b>				
Pacific Western Bank	01/31/07	5.210	4,000,000.00	08/01/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>CALABASAS</u></b>				
First Bank of Beverly Hills	12/07/06	5.090	20,000,000.00	06/07/07
First Bank of Beverly Hills	03/14/07	5.150	10,000,000.00	06/13/07
First Bank of Beverly Hills	05/31/07	4.890	10,000,000.00	08/30/07
First Bank of Beverly Hills	03/01/07	5.190	10,000,000.00	08/30/07
First Bank of Beverly Hills	05/03/07	5.050	10,000,000.00	11/01/07
<b><u>CAMARILLO</u></b>				
First California Bank	05/01/07	4.990	6,000,000.00	08/15/07
First California Bank	02/14/07	5.210	6,000,000.00	08/15/07
First California Bank	02/14/07	5.210	15,000,000.00	08/15/07
First California Bank	02/28/07	5.200	6,000,000.00	08/29/07
First California Bank	02/28/07	5.200	12,000,000.00	08/29/07
<b><u>CHATSWORTH</u></b>				
Premier America Credit Union	03/09/07	5.160	10,000,000.00	06/08/07
Premier America Credit Union	03/16/07	5.110	20,000,000.00	06/15/07
Premier America Credit Union	04/13/07	5.080	20,000,000.00	07/13/07
Premier America Credit Union	05/04/07	4.950	10,000,000.00	08/03/07
Premier America Credit Union	05/09/07	4.920	20,000,000.00	08/08/07
<b><u>CHICO</u></b>				
Tri Counties Bank	03/15/07	5.120	20,000,000.00	06/14/07
<b><u>CITY OF INDUSTRY</u></b>				
EverTrust Bank	05/02/07	4.920	5,000,000.00	08/01/07
EverTrust Bank	03/09/07	5.120	6,000,000.00	09/07/07
<b><u>CONCORD</u></b>				
Cal State 9 Credit Union	01/19/07	5.180	10,000,000.00	07/20/07
Cal State 9 Credit Union	05/23/07	4.940	10,000,000.00	08/22/07
<b><u>DUBLIN</u></b>				
Operating Engineers Local # 3 FCU	12/08/06	5.080	10,000,000.00	06/08/07
Operating Engineers Local # 3 FCU	02/08/07	5.180	5,000,000.00	08/09/07
Operating Engineers Local # 3 FCU	04/04/07	5.080	5,000,000.00	10/03/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>EL SEGUNDO</u></b>				
Xerox Federal Credit Union	03/16/07	5.120	7,000,000.00	06/15/07
Xerox Federal Credit Union	04/19/07	5.060	10,000,000.00	07/19/07
Xerox Federal Credit Union	02/16/07	5.220	20,000,000.00	08/17/07
Xerox Federal Credit Union	03/02/07	5.160	20,000,000.00	09/05/07
<b><u>ELK GROVE</u></b>				
Stockmans Bank	04/02/07	5.050	5,000,000.00	07/05/07
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	03/09/07	5.150	25,000,000.00	06/08/07
Westamerica Bank	04/11/07	5.060	65,000,000.00	07/11/07
Westamerica Bank	04/13/07	5.070	60,000,000.00	07/13/07
Westamerica Bank	04/19/07	5.040	65,000,000.00	07/19/07
Westamerica Bank	04/27/07	5.010	25,000,000.00	07/27/07
Westamerica Bank	02/07/07	5.200	5,000,000.00	08/08/07
Westamerica Bank	05/16/07	4.890	75,000,000.00	08/15/07
<b><u>FRESNO</u></b>				
Premier Valley Bank	05/02/07	4.920	5,000,000.00	08/01/07
United Security Bank	01/17/07	5.170	40,000,000.00	07/18/07
United Security Bank	02/21/07	5.170	5,000,000.00	08/22/07
<b><u>FULLERTON</u></b>				
Fullerton Community Bank, FSB	02/02/07	5.200	5,000,000.00	08/03/07
Fullerton Community Bank, FSB	04/20/07	5.080	8,000,000.00	10/19/07
Fullerton Community Bank, FSB	05/16/07	4.910	19,000,000.00	11/14/07
<b><u>GOLETA</u></b>				
Pacific Capital Bank, NA	12/06/06	5.100	85,000,000.00	06/06/07
Pacific Capital Bank, NA	05/09/07	4.910	96,500,000.00	08/08/07
Pacific Capital Bank, NA	03/08/07	5.120	40,000,000.00	09/06/07
Pacific Capital Bank, NA	03/16/07	5.110	35,000,000.00	09/14/07
Pacific Capital Bank, NA	03/29/07	5.120	78,000,000.00	09/27/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>GRANADA HILLS</u></b>				
First Private Bank & Trust	03/01/07	5.180	7,000,000.00	08/30/07
First Private Bank & Trust	03/16/07	5.110	2,000,000.00	09/14/07
First Private Bank & Trust	04/12/07	5.120	5,000,000.00	10/11/07
First Private Bank & Trust	04/19/07	5.100	3,000,000.00	10/18/07
<b><u>IRVINE</u></b>				
Commerce West Bank, NA	12/01/06	5.150	2,500,000.00	06/01/07
Commerce West Bank, NA	03/28/07	5.090	5,000,000.00	06/27/07
Commerce West Bank, NA	04/06/07	5.070	5,000,000.00	07/06/07
Commerce West Bank, NA	05/17/07	4.840	500,000.00	08/16/07
<b><u>LODI</u></b>				
Farmers & Merchants Bk Cen CA	03/15/07	5.120	10,000,000.00	06/14/07
Farmers & Merchants Bk Cen CA	04/27/07	4.990	35,000,000.00	07/27/07
Farmers & Merchants Bk Cen CA	05/02/07	4.900	35,000,000.00	08/01/07
Farmers & Merchants Bk Cen CA	05/30/07	4.900	25,000,000.00	08/29/07
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	12/22/06	5.090	5,000,000.00	06/22/07
1st Century Bank, NA	04/05/07	5.070	10,000,000.00	07/05/07
1st Century Bank, NA	03/15/07	5.100	10,000,000.00	09/13/07
Broadway Federal Bank, FSB	12/08/06	5.110	3,000,000.00	06/08/07
Broadway Federal Bank, FSB	04/12/07	5.070	8,500,000.00	07/12/07
Broadway Federal Bank, FSB	04/25/07	5.040	6,500,000.00	07/25/07
Broadway Federal Bank, FSB	03/23/07	5.160	2,000,000.00	09/21/07
California Business Bank	05/04/07	4.950	5,000,000.00	08/03/07
Cathay Bank	04/05/07	5.090	38,000,000.00	07/05/07
Cathay Bank	04/19/07	5.040	25,000,000.00	07/19/07
Cathay Bank	05/01/07	4.980	50,000,000.00	08/01/07
Cathay Bank	02/07/07	5.200	25,000,000.00	08/08/07
Cathay Bank	02/14/07	5.210	40,000,000.00	08/15/07
Cathay Bank	02/28/07	5.200	25,000,000.00	08/29/07
Cathay Bank	03/01/07	5.180	42,000,000.00	08/30/07
Cathay Bank	03/08/07	5.120	55,000,000.00	09/06/07
Cathay Bank	03/15/07	5.140	25,000,000.00	09/13/07
Center Bank	05/02/07	4.920	15,000,000.00	08/01/07
Center Bank	05/02/07	4.920	20,000,000.00	08/01/07
Center Bank	02/21/07	5.190	40,000,000.00	08/22/07
Commonwealth Business Bank	03/21/07	5.070	5,000,000.00	06/20/07
Commonwealth Business Bank	04/11/07	5.040	5,000,000.00	07/11/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES (continued)</u></b>				
Commonwealth Business Bank	04/13/07	5.100	5,000,000.00	10/12/07
Eastern International Bank	12/07/06	5.060	1,000,000.00	06/07/07
Eastern International Bank	05/02/07	5.020	900,000.00	10/31/07
Far East National Bank	04/19/07	5.050	50,000,000.00	07/19/07
Far East National Bank	05/02/07	4.930	25,000,000.00	08/01/07
Far East National Bank	02/07/07	5.210	25,000,000.00	08/08/07
Far East National Bank	03/08/07	5.130	25,000,000.00	09/06/07
Hanmi Bank	12/13/06	5.090	25,000,000.00	06/13/07
Hanmi Bank	01/26/07	5.200	10,000,000.00	07/27/07
Hanmi Bank	02/01/07	5.200	40,000,000.00	08/02/07
Hanmi Bank	03/01/07	5.160	20,000,000.00	08/30/07
Hanmi Bank	05/31/07	4.870	25,000,000.00	08/30/07
Hanmi Bank	03/14/07	5.140	20,000,000.00	09/12/07
Hanmi Bank	04/12/07	5.100	35,000,000.00	10/11/07
Hanmi Bank	05/03/07	5.030	25,000,000.00	11/01/07
Manufacturers Bank	03/21/07	5.090	50,000,000.00	06/20/07
Manufacturers Bank	04/20/07	5.030	25,000,000.00	07/20/07
Manufacturers Bank	05/02/07	4.920	50,000,000.00	08/01/07
Mellon 1st Business Bank, NA	03/15/07	5.120	50,000,000.00	06/14/07
Mellon 1st Business Bank, NA	04/11/07	5.070	75,000,000.00	07/11/07
Mellon 1st Business Bank, NA	02/28/07	5.200	50,000,000.00	08/29/07
Mirae Bank	02/02/07	5.200	3,000,000.00	08/03/07
Mirae Bank	02/22/07	5.190	2,500,000.00	08/23/07
Mirae Bank	03/22/07	5.150	2,500,000.00	09/20/07
Mirae Bank	04/13/07	5.120	4,000,000.00	10/12/07
Mirae Bank	05/03/07	5.050	2,500,000.00	11/01/07
Nara Bank, NA	01/31/07	5.210	20,000,000.00	08/01/07
Nara Bank, NA	02/08/07	5.180	5,000,000.00	08/09/07
Nara Bank, NA	02/15/07	5.200	10,000,000.00	08/16/07
Nara Bank, NA	02/28/07	5.180	20,000,000.00	08/29/07
Nara Bank, NA	05/04/07	4.950	20,000,000.00	09/26/07
Nara Bank, NA	04/19/07	5.080	25,000,000.00	10/18/07
Nara Bank, NA	05/17/07	4.910	20,000,000.00	11/15/07
OneUnited Bank	02/15/07	5.240	5,000,000.00	05/17/07
OneUnited Bank	03/07/07	5.160	10,000,000.00	06/06/07
OneUnited Bank	03/22/07	5.120	5,000,000.00	06/21/07
OneUnited Bank	01/11/07	5.190	10,000,000.00	07/12/07
Pacific City Bank	05/30/07	4.920	5,000,000.00	08/29/07
Pacific Commerce Bank N.A.	04/25/07	5.060	5,000,000.00	07/25/07
Preferred Bank	12/13/06	5.090	20,000,000.00	06/13/07
Preferred Bank	05/04/07	4.920	4,000,000.00	08/03/07
Preferred Bank	03/15/07	5.120	61,000,000.00	09/13/07
Preferred Bank	03/23/07	5.130	10,000,000.00	09/21/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES (continued)</u></b>				
Saehan Bank	05/18/07	4.900	8,000,000.00	11/16/07
Shinhan Bank America	03/23/07	5.120	6,000,000.00	06/22/07
Shinhan Bank America	04/12/07	5.070	4,300,000.00	07/12/07
Shinhan Bank America	05/02/07	4.930	10,000,000.00	08/01/07
Shinhan Bank America	02/14/07	5.220	10,000,000.00	08/15/07
Shinhan Bank America	05/30/07	4.930	10,000,000.00	08/29/07
Shinhan Bank America	03/16/07	5.120	10,000,000.00	09/14/07
State Bank of India (California)	04/13/07	5.070	3,000,000.00	07/13/07
State Bank of India (California)	04/18/07	5.050	5,000,000.00	07/18/07
State Bank of India (California)	01/25/07	5.200	3,000,000.00	07/26/07
State Bank of India (California)	05/17/07	4.860	2,000,000.00	08/16/07
State Bank of India (California)	05/24/07	4.940	5,000,000.00	08/23/07
Wilshire State Bank	03/15/07	5.100	36,000,000.00	06/14/07
Wilshire State Bank	04/11/07	5.040	19,000,000.00	07/11/07
Wilshire State Bank	05/10/07	4.910	3,000,000.00	08/09/07
Wilshire State Bank	05/10/07	4.910	5,000,000.00	08/09/07
Wilshire State Bank	05/23/07	4.890	20,000,000.00	08/22/07
Wilshire State Bank	05/30/07	4.900	58,000,000.00	08/29/07
<b><u>MANHATTAN BEACH</u></b>				
Kinecta Federal Credit Union	03/16/07	5.110	50,000,000.00	06/15/07
Kinecta Federal Credit Union	03/23/07	5.120	50,000,000.00	06/22/07
<b><u>MERCED</u></b>				
County Bank	03/02/07	5.190	5,000,000.00	06/01/07
County Bank	03/08/07	5.160	10,000,000.00	06/07/07
<b><u>NATIONAL CITY</u></b>				
Neighborhood National Bank	01/19/07	5.200	2,000,000.00	07/20/07
Neighborhood National Bank	01/31/07	5.230	2,000,000.00	08/01/07
<b><u>NEWPORT BEACH</u></b>				
Independence Bank	03/02/07	5.200	8,000,000.00	06/01/07
Independence Bank	03/21/07	5.100	2,000,000.00	06/20/07
Independence Bank	04/12/07	5.070	3,500,000.00	07/12/07
Independence Bank	02/14/07	5.220	3,000,000.00	08/15/07
Independence Bank	05/30/07	4.930	8,000,000.00	08/29/07
Orange County Business Bank, NA	04/12/07	5.020	4,000,000.00	07/12/07
Orange County Business Bank, NA	04/13/07	5.020	6,000,000.00	07/13/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>NEWPORT BEACH (continued)</u></b>				
Orange County Business Bank, NA	04/18/07	5.010	8,000,000.00	07/18/07
Orange County Business Bank, NA	04/26/07	4.980	4,000,000.00	07/26/07
Orange County Business Bank, NA	05/08/07	4.880	8,000,000.00	08/10/07
Orange County Business Bank, NA	05/16/07	4.850	2,000,000.00	08/15/07
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	04/11/07	5.070	5,000,000.00	07/11/07
SAFE Credit Union	02/08/07	5.210	20,000,000.00	08/09/07
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	03/15/07	5.130	3,500,000.00	06/14/07
<b><u>OAKLAND</u></b>				
Metropolitan Bank	01/19/07	5.180	1,000,000.00	07/20/07
Metropolitan Bank	01/25/07	5.200	1,500,000.00	07/26/07
Metropolitan Bank	02/22/07	5.170	2,000,000.00	08/23/07
Metropolitan Bank	03/21/07	5.160	2,000,000.00	09/19/07
Metropolitan Bank	05/31/07	5.010	1,500,000.00	11/29/07
<b><u>ONTARIO</u></b>				
Citizens Business Bank	03/16/07	5.110	30,000,000.00	06/15/07
Citizens Business Bank	04/13/07	5.080	25,000,000.00	07/13/07
Citizens Business Bank	05/04/07	4.950	30,000,000.00	08/03/07
Citizens Business Bank	05/17/07	4.870	30,000,000.00	08/16/07
Citizens Business Bank	03/02/07	5.150	25,000,000.00	08/31/07
<b><u>PALO ALTO</u></b>				
Greater Bay Bank, NA	03/07/07	5.140	46,000,000.00	06/06/07
Greater Bay Bank, NA	03/14/07	5.140	30,000,000.00	06/13/07
Greater Bay Bank, NA	04/11/07	5.060	40,000,000.00	07/11/07
Greater Bay Bank, NA	04/18/07	5.050	50,000,000.00	07/18/07
Greater Bay Bank, NA	05/10/07	4.930	50,000,000.00	08/09/07
Greater Bay Bank, NA	05/16/07	4.890	33,500,000.00	08/15/07
Greater Bay Bank, NA	02/21/07	5.190	25,000,000.00	08/22/07
Greater Bay Bank, NA	02/28/07	5.200	25,000,000.00	08/29/07
Greater Bay Bank, NA	03/01/07	5.180	55,000,000.00	08/30/07
Greater Bay Bank, NA	03/08/07	5.120	45,500,000.00	09/06/07



## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	03/14/07	5.140	3,000,000.00	06/13/07
Malaga Bank, FSB	03/14/07	5.140	9,000,000.00	06/13/07
Malaga Bank, FSB	04/05/07	5.090	5,000,000.00	07/05/07
Malaga Bank, FSB	05/04/07	4.940	2,000,000.00	08/03/07
Malaga Bank, FSB	05/09/07	4.910	7,000,000.00	08/08/07
Malaga Bank, FSB	02/16/07	5.200	10,000,000.00	08/17/07
Malaga Bank, FSB	03/02/07	5.140	4,000,000.00	08/31/07
<b><u>PASADENA</u></b>				
Community Bank	03/14/07	5.150	5,000,000.00	06/13/07
Community Bank	04/11/07	5.070	15,000,000.00	07/11/07
Community Bank	04/12/07	5.070	20,000,000.00	07/12/07
Community Bank	05/14/07	4.920	30,000,000.00	08/15/07
Wescom Central Credit Union	12/20/06	5.150	50,000,000.00	06/20/07
Wescom Central Credit Union	04/11/07	5.090	65,000,000.00	07/11/07
Wescom Central Credit Union	04/13/07	5.100	25,000,000.00	07/13/07
Wescom Central Credit Union	04/26/07	5.050	25,000,000.00	07/26/07
Wescom Central Credit Union	05/17/07	4.890	35,000,000.00	08/16/07
Wescom Central Credit Union	03/16/07	5.140	15,000,000.00	09/14/07
<b><u>PLACERVILLE</u></b>				
El Dorado Savings Bank	03/21/07	5.070	10,000,000.00	06/20/07
El Dorado Savings Bank	05/02/07	4.900	5,000,000.00	08/01/07
El Dorado Savings Bank	01/31/07	5.210	15,000,000.00	08/01/07
El Dorado Savings Bank	04/27/07	5.050	5,000,000.00	10/26/07
<b><u>PLEASANTON</u></b>				
Valley Community Bank	03/16/07	5.090	6,000,000.00	09/14/07
<b><u>POMONA</u></b>				
PFF Bank & Trust	03/02/07	5.170	20,000,000.00	06/01/07
PFF Bank & Trust	03/07/07	5.120	20,000,000.00	06/06/07
PFF Bank & Trust	12/22/06	5.130	20,000,000.00	06/22/07
PFF Bank & Trust	02/23/07	5.200	20,000,000.00	08/24/07
PFF Bank & Trust	05/30/07	4.900	20,000,000.00	08/29/07
PFF Bank & Trust	04/19/07	5.080	20,000,000.00	10/18/07
PFF Bank & Trust	05/03/07	5.030	20,000,000.00	11/01/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	03/15/07	5.100	5,000,000.00	06/14/07
Bank of the Sierra	03/15/07	5.100	10,000,000.00	06/14/07
Bank of the Sierra	02/26/07	5.190	5,000,000.00	08/29/07
Bank of the Sierra	04/19/07	5.080	10,000,000.00	10/18/07
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	04/04/07	5.100	1,500,000.00	10/03/07
American River Bank	04/06/07	5.100	1,000,000.00	10/05/07
<b><u>RANCHO SANTA FE</u></b>				
La Jolla Bank, FSB	03/15/07	5.120	10,000,000.00	06/14/07
La Jolla Bank, FSB	03/16/07	5.100	5,000,000.00	06/15/07
La Jolla Bank, FSB	04/25/07	5.030	10,000,000.00	07/25/07
La Jolla Bank, FSB	05/02/07	4.920	20,000,000.00	08/01/07
La Jolla Bank, FSB	05/02/07	4.920	25,000,000.00	08/01/07
La Jolla Bank, FSB	02/08/07	5.200	15,000,000.00	08/09/07
La Jolla Bank, FSB	05/16/07	4.890	25,000,000.00	08/15/07
La Jolla Bank, FSB	03/01/07	5.180	45,000,000.00	08/30/07
La Jolla Bank, FSB	03/09/07	5.120	10,000,000.00	09/07/07
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	04/26/07	5.080	20,000,000.00	10/25/07
Provident Credit Union	05/31/07	5.020	20,000,000.00	11/29/07
<b><u>RICHMOND</u></b>				
Mechanics Bank, The	03/02/07	5.200	10,000,000.00	06/01/07
Mechanics Bank, The	04/25/07	5.040	20,000,000.00	07/25/07
Mechanics Bank, The	04/27/07	5.020	10,000,000.00	07/27/07
Mechanics Bank, The	05/03/07	4.950	20,000,000.00	08/02/07
<b><u>RIVERSIDE</u></b>				
Provident Savings Bank	03/22/07	5.110	25,000,000.00	06/21/07
Provident Savings Bank	01/11/07	5.170	25,000,000.00	07/12/07
Provident Savings Bank	02/15/07	5.220	25,000,000.00	08/16/07
Provident Savings Bank	03/21/07	5.170	25,000,000.00	09/19/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ROCKLIN</u></b>				
Five Star Bank	03/15/07	5.100	3,000,000.00	06/14/07
Five Star Bank	04/12/07	5.040	12,000,000.00	07/12/07
Five Star Bank	04/25/07	5.010	2,000,000.00	07/25/07
Five Star Bank	05/11/07	4.900	3,000,000.00	08/10/07
<b><u>SACRAMENTO</u></b>				
American River Bank	12/07/06	5.080	1,000,000.00	06/07/07
American River Bank	03/22/07	5.100	2,000,000.00	06/21/07
American River Bank	01/25/07	5.220	1,500,000.00	07/26/07
American River Bank	02/15/07	5.220	2,500,000.00	08/16/07
American River Bank	02/15/07	5.220	2,500,000.00	08/16/07
American River Bank	02/23/07	5.200	2,000,000.00	08/24/07
American River Bank	03/15/07	5.140	1,250,000.00	09/13/07
American River Bank	03/15/07	5.140	1,250,000.00	09/13/07
Bank of Sacramento	02/07/07	5.200	1,500,000.00	08/08/07
Bank of Sacramento	02/28/07	5.200	2,000,000.00	08/29/07
Bank of Sacramento	03/14/07	5.160	2,000,000.00	09/12/07
Comerica Bank	04/11/07	5.060	25,000,000.00	07/11/07
Comerica Bank	04/19/07	5.040	50,000,000.00	07/19/07
Comerica Bank	01/26/07	5.220	50,000,000.00	07/27/07
Comerica Bank	02/09/07	5.200	25,000,000.00	08/10/07
Comerica Bank	02/22/07	5.190	25,000,000.00	08/23/07
Comerica Bank	04/13/07	5.120	50,000,000.00	10/12/07
Comerica Bank	04/18/07	5.110	50,000,000.00	10/17/07
Comerica Bank	04/25/07	5.080	75,000,000.00	10/24/07
Golden 1 Credit Union, The	04/25/07	5.030	25,000,000.00	07/25/07
Golden 1 Credit Union, The	03/01/07	5.180	25,000,000.00	08/30/07
Golden 1 Credit Union, The	03/21/07	5.160	25,000,000.00	09/19/07
Golden 1 Credit Union, The	05/09/07	5.050	25,000,000.00	11/07/07
Heritage Community Credit Union	03/07/07	5.160	10,000,000.00	06/06/07
Merchants National Bank of Sacramento	03/21/07	5.100	2,000,000.00	06/20/07
Merchants National Bank of Sacramento	01/18/07	5.200	2,000,000.00	07/19/07
River City Bank	01/26/07	5.220	3,000,000.00	07/27/07
River City Bank	05/23/07	4.910	2,000,000.00	08/22/07
River City Bank	04/04/07	5.100	2,000,000.00	10/03/07
Umpqua Bank	02/26/07	5.210	15,000,000.00	08/29/07
Umpqua Bank	02/28/07	5.200	25,000,000.00	08/29/07
Union Bank of California, NA	12/14/06	5.120	150,000,000.00	06/14/07
Union Bank of California, NA	01/12/07	5.170	175,000,000.00	07/13/07
Union Bank of California, NA	02/01/07	5.220	150,000,000.00	08/02/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN DIEGO</u></b>				
First Future Credit Union	12/01/06	5.180	5,000,000.00	06/01/07
First Future Credit Union	12/13/06	5.130	8,000,000.00	06/13/07
First Future Credit Union	01/26/07	5.240	7,000,000.00	07/27/07
First Future Credit Union	03/02/07	5.160	10,000,000.00	08/31/07
First Future Credit Union	05/23/07	5.030	15,000,000.00	11/21/07
Metro United Bank	03/14/07	5.160	1,000,000.00	09/12/07
Metro United Bank	04/12/07	5.130	2,000,000.00	10/11/07
<b><u>SAN FRANCISCO</u></b>				
America California Bank	04/12/07	5.020	6,000,000.00	07/12/07
America California Bank	05/16/07	4.850	2,000,000.00	08/15/07
Citibank, NA	04/11/07	5.140	100,000,000.00	10/10/07
Citibank, NA	04/11/07	5.140	150,000,000.00	10/10/07
Citibank, NA	04/18/07	5.120	150,000,000.00	10/17/07
Oceanic Bank	03/14/07	5.100	4,000,000.00	06/13/07
Trans Pacific National Bank	01/10/07	5.170	1,000,000.00	07/11/07
Trans Pacific National Bank	02/01/07	5.230	1,000,000.00	08/02/07
Trans Pacific National Bank	02/28/07	5.210	1,000,000.00	08/29/07
Trans Pacific National Bank	03/16/07	5.120	2,000,000.00	09/14/07
U.S. Bank, NA	05/02/07	4.920	100,000,000.00	08/01/07
U.S. Bank, NA	05/17/07	4.890	50,000,000.00	08/16/07
U.S. Bank, NA	04/12/07	5.120	100,000,000.00	10/11/07
United Commercial Bank	03/16/07	5.100	65,000,000.00	06/15/07
United Commercial Bank	04/12/07	5.060	120,000,000.00	07/12/07
United Commercial Bank	04/25/07	5.030	40,000,000.00	07/25/07
United Commercial Bank	02/21/07	5.190	20,000,000.00	08/22/07
United Commercial Bank	02/28/07	5.200	50,000,000.00	08/29/07
United Commercial Bank	03/09/07	5.120	25,000,000.00	09/07/07
United Commercial Bank	04/12/07	5.120	55,000,000.00	10/11/07
<b><u>SAN JOSE</u></b>				
Meriwest Credit Union	04/11/07	5.080	10,000,000.00	07/11/07
Meriwest Credit Union	04/19/07	5.060	5,000,000.00	07/19/07
Meriwest Credit Union	02/28/07	5.220	15,000,000.00	08/29/07
Meriwest Credit Union	03/07/07	5.120	10,000,000.00	09/05/07
Meriwest Credit Union	03/14/07	5.180	5,000,000.00	09/12/07
Santa Clara Co. Federal Credit Union	02/02/07	5.200	7,500,000.00	08/03/07
Santa Clara Co. Federal Credit Union	02/16/07	5.200	5,000,000.00	08/17/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN LUIS OBISPO</u></b>				
Mission Community Bank	03/08/07	5.170	1,000,000.00	06/07/07
Mission Community Bank	04/11/07	5.070	2,500,000.00	07/11/07
Mission Community Bank	04/25/07	5.040	2,500,000.00	07/25/07
Mission Community Bank	03/01/07	5.190	1,000,000.00	08/30/07
San Luis Trust Bank	04/18/07	5.090	1,700,000.00	10/17/07
San Luis Trust Bank	05/02/07	5.020	6,000,000.00	10/31/07
<b><u>SAN MARINO</u></b>				
East West Bank	03/14/07	5.140	50,000,000.00	06/13/07
East West Bank	03/23/07	5.110	25,000,000.00	06/22/07
East West Bank	04/11/07	5.060	42,000,000.00	07/11/07
East West Bank	04/13/07	5.060	50,000,000.00	07/13/07
East West Bank	05/04/07	4.940	35,000,000.00	08/03/07
East West Bank	05/09/07	4.910	50,000,000.00	08/08/07
East West Bank	05/17/07	4.860	38,000,000.00	08/16/07
East West Bank	02/21/07	5.190	25,000,000.00	08/22/07
East West Bank	03/09/07	5.120	85,000,000.00	09/07/07
<b><u>SAN RAFAEL</u></b>				
Tamalpais Bank	05/03/07	4.940	15,000,000.00	08/02/07
Tamalpais Bank	02/28/07	5.200	5,000,000.00	08/29/07
<b><u>SANTA ROSA</u></b>				
Luther Burbank Savings	04/18/07	5.050	25,000,000.00	07/18/07
Luther Burbank Savings	01/19/07	5.200	25,000,000.00	07/20/07
Luther Burbank Savings	04/11/07	5.130	25,000,000.00	10/10/07
Summit State Bank	01/31/07	5.220	5,000,000.00	08/01/07
Summit State Bank	02/07/07	5.200	4,000,000.00	08/08/07
Summit State Bank	05/14/07	4.910	8,000,000.00	08/15/07
Summit State Bank	03/16/07	5.110	6,000,000.00	09/14/07
Summit State Bank	03/16/07	5.110	6,000,000.00	09/14/07
Summit State Bank	04/27/07	5.070	4,000,000.00	10/26/07
<b><u>STOCKTON</u></b>				
Pacific State Bank	03/29/07	5.100	3,000,000.00	09/27/07
Pacific State Bank	04/04/07	5.080	1,000,000.00	10/03/07
Pacific State Bank	05/10/07	5.030	5,000,000.00	11/08/07
Service First Bank	03/15/07	5.130	2,000,000.00	06/14/07
Service First Bank	03/07/07	5.110	5,000,000.00	09/05/07

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>STOCKTON (continued)</u></b>				
Washington Mutual Bank, FA	01/12/07	5.180	105,000,000.00	07/13/07
Washington Mutual Bank, FA	01/18/07	5.200	75,000,000.00	07/19/07
Washington Mutual Bank, FA	02/16/07	5.210	60,000,000.00	08/17/07
Washington Mutual Bank, FA	03/14/07	5.170	45,000,000.00	09/12/07
Washington Mutual Bank, FA	03/15/07	5.150	50,000,000.00	09/13/07
Washington Mutual Bank, FA	04/06/07	5.110	70,000,000.00	10/05/07
Washington Mutual Bank, FA	05/16/07	4.920	135,000,000.00	11/14/07
<b><u>TORRANCE</u></b>				
Chinatrust Bank (USA)	03/09/07	5.150	35,000,000.00	06/08/07
Chinatrust Bank (USA)	04/13/07	5.080	40,000,000.00	07/13/07
Chinatrust Bank (USA)	04/19/07	5.050	55,000,000.00	07/19/07
Chinatrust Bank (USA)	05/10/07	4.940	20,000,000.00	08/09/07
<b><u>VACAVILLE</u></b>				
Travis Credit Union	05/31/07	5.020	40,000,000.00	11/29/07
<b><u>WALNUT CREEK</u></b>				
Bank of the West	03/15/07	5.130	82,000,000.00	06/14/07
Bank of the West	04/11/07	5.070	134,000,000.00	07/11/07
Bank of the West	04/27/07	5.020	176,500,000.00	07/27/07
Bank of the West	02/16/07	5.210	242,000,000.00	08/17/07
<b>TOTAL TIME DEPOSITS MAY 2007</b>			<b>8,656,995,000.00</b>	

## BANK DEMAND DEPOSITS

**May 2007**

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 689,397	\$ 3,258,895
2	1,065,005	3,041,229
3	627,111	3,601,594
4	504,944	3,188,864
5	504,944	3,188,864
6	504,944	3,188,864
7	317,273	3,059,110
8	407,594	2,728,829
9	199,518	2,120,472
10	239,575	2,023,561
11	332,557	2,263,320
12	332,557	2,263,320
13	332,557	2,263,320
14	41,542	1,794,426
15	243,779	2,050,952
16	227,623	2,345,627
17	411,099	2,632,773
18	434,563	2,485,098
19	434,563	2,485,098
20	434,563	2,485,098
21	365,476	2,109,774
22	144,451	1,566,268
23	361,860	1,736,286
24	490,591	2,083,840
25	471,582	2,190,884
26	471,582	2,190,884
27	471,582	2,190,884
28	471,582	2,190,884
29	391,915	2,317,251
30	202,706	2,480,433
31	436,356	2,579,173

AVERAGE DOLLAR DAYS                      405,335 <sup>a/</sup>

<sup>a/</sup> The prescribed bank balance for May was \$468,725. This consisted of \$248,657 in compensating balances for services, balances for uncollected funds of \$221,888 and a deduction of \$1,820 for May delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD  
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1695

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on May 16, 2007, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand  
bank accounts as Compensating Balance for Services \$ 248,657,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	05/14/07	05/18/07	\$ 53,259,000	\$ 54,963,970,000	\$ 8,590,995,000	\$ 63,554,965,000
(2)	05/21/07	05/25/07	\$ 2,067,273,000	\$ 57,031,243,000	\$ 8,590,995,000	\$ 65,622,238,000
(3)	05/28/07	06/01/07	\$ (1,785,660,000)	\$ 55,245,583,000	\$ 8,590,995,000	\$ 63,836,578,000
(4)	06/04/07	06/08/07	\$ (1,008,903,000)	\$ 54,236,680,000	\$ 8,590,995,000	\$ 62,827,675,000
(5)	06/11/07	06/15/07	\$ 4,776,392,000	\$ 59,013,072,000	\$ 8,590,995,000	\$ 67,604,067,000
(6)	06/18/07	06/22/07	\$ 2,823,742,000	\$ 61,836,814,000	\$ 8,590,995,000	\$ 70,427,809,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 248,657,000.

POOLED MONEY INVESTMENT BOARD:

**SIGNATURES ON FILE AT STO**

Chairperson

Member

Dated: May 16, 2007

\* Government Code

Member